



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.0668	2.0555	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9 090 195.00</u>
		Total	435					0.00	0.00	435.00	9 090 195.00
Future											
Aug 2016	DAEU	Future	39	15.3713	15.2812	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.4980	15.4068	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	<u>103 821.00</u>	<u>1 313 120 327.40</u>
		Total	73					0.00	0.00	393 421.00	1 313 120 327.40
Future											
Aug 2016	DAGB	Future	3	17.8549	17.6400	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.7785	18.5522	0.0000	0.0000	0	0.00		
			<u>76</u>					<u>0.00</u>	<u>0.00</u>	<u>38 061.00</u>	<u>595 482 331.30</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	3315.6545	3530.4458	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0004	0.0001	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191 113.00</u>	<u>0.00</u>
		Total	24,604					0.00	0.00	229 174.00	595 482 331.30
Future											
Aug 2016	DAUS	Future	2,467	13.5777	13.5015	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	13.5832	13.5068	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	13.5965	13.5200	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.6233	13.5465	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.6554	13.5781	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.6580	13.5807	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	1,400	13.6606	13.5833	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	70	13.6632	13.5860	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	13.7000	13.6226	0.0000	0.0000	0	0.00		

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Oct 2016	DAUS	Future	2,000	13.7342	13.6567	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.8610	13.7836	0.0000	0.0000	0	0.00	
			<u>9,142</u>					<u>0.00</u>	<u>0.00</u>	<u>3 987 543.00</u>
										<u>43 263 315 698.70</u>
Option										
Aug 2016	DAUS	13.32 Call	2,000	260.2329	210.3459	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.08 Put	6,600	516.6556	597.2206	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.24 Put	6,600	674.5670	754.4132	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	0.0001	0.0557	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	77.6132	124.9004	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	0.4280	0.3409	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	0.2509	0.1983	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.18 Call	40,000	6.9263	7.3990	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.15 Call	40,000	0.2532	0.3842	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.00 Call	40,000	0.0160	0.0240	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.83 Put	6,600	307.3199	369.5524	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.95 Put	18,400	407.8775	474.8604	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.11 Call	18,400	22.5883	18.1002	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	4.5715	4.1252	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	0.3022	0.3106	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	1340.0696	1416.3205	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	0.0249	0.0245	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	1.4056	1.7281	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	214.0389	255.0443	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	0.5223	0.5053	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	0.3779	0.3670	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	14.58 Call	12,000	126.7930	120.3766	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	7.9334	9.5718	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	277.7547	320.7935	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	0.4201	0.3508	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	0.3609	0.3008	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	180.7611	214.9660	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	1414.6369	1488.0524	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	24.9426	24.4600	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	1317.2293	1388.0400	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	30.8252	29.7776	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.60 Call	21,000	529.1480	495.4506	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.25 Call	31,500	280.1146	263.5207	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	225.4991	258.6677	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1896.8395	1969.8397	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	22.6051	22.6303	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	20.2188	23.7868	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	339.3215	377.9051	0.0000	0.0000	0	0.00	

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Nov 2016	DAUS	19.40 Call	400	3.9992	3.6906	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	621.4517	668.2436	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	139.3918	132.5820	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	719.7449	768.2508	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	191.0140	181.8534	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	681.0441	723.4603	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	215.4650	209.5253	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	771.0193	815.7537	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	274.1946	264.2112	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	718.2503	759.9929	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	296.1429	289.4241	0.0000	0.0000	0	0.00	
			<u>336,669</u>					<u>0.00</u>	<u>0.00</u>	<u>8 692 466.00</u>
		Total	345,811					0.00	0.00	12 680 009.00
										43 263 315 698.70
Future										
Sep 2016	EUUS	Future	13,321	1.1335	1.1332	0.0000	0.0000	0	0.00	
			<u>13,321</u>					<u>0.00</u>	<u>0.00</u>	<u>285 006.00</u>
		Total	13,321					0.00	0.00	3 233 290 319.00
										285 006.00
Future										
Sep 2016	ZAAD	Future	10,993	10.4043	10.3314	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	1,012	10.5615	10.5142	10.5820	10.5820	2	21,164.00	
Mar 2017	ZAAD	Future	3,305	10.7111	10.6836	0.0000	0.0000	0	0.00	
			<u>15,310</u>					<u>2.00</u>	<u>21,164.00</u>	<u>2 892 033.00</u>
		Total	15,310					2.00	21,164.00	23 888 715 617.60
										2 924 410.00
Future										
Sep 2016	ZACA	Future	2,220	10.5508	10.5286	0.0000	0.0000	0	0.00	
			<u>2,220</u>					<u>0.00</u>	<u>0.00</u>	<u>47 653.00</u>
		Total	2,220					0.00	0.00	413 709 755.50
										47 653.00
Future										
Sep 2016	ZADK	Future	336	2.0770	2.0699	0.0000	0.0000	0	0.00	
			<u>336</u>					<u>0.00</u>	<u>0.00</u>	<u>2 162.00</u>
		Total	336					0.00	0.00	48 580 437.00
										2 162.00
Future										
Sep 2016	ZAEU	Future	33,701	15.4543	15.3633	15.4654	15.4500	222	3,430,586.80	
Dec 2016	ZAEU	Future	17,731	15.7919	15.6994	0.0000	0.0000	20	308,576.00	
Mar 2017	ZAEU	Future	5,046	16.1101	16.0170	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.4837	16.3885	0.0000	0.0000	0	0.00	

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			133,769					242.00	3,739,162.80	9 244 087.00	126 749 109 187.80
Option											
Sep 2016	ZAEU	14.87 Put	10,000	54.9948	72.3943	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	15.81 Call	10,000	134.8291	112.2213	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	16.68 Call	20,000	20.1720	16.0849	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.50 Call	450	346.7476	321.5655	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1364.4608	1438.8100	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	5.7893	4.6224	0.0000	0.0000	0	0.00		
			46,372					0.00	0.00	4 783 691.00	0.00
Total			180,141					242.00	3,739,162.80	14 027 778.00	126 749 109 187.80
Future											
Sep 2016	ZAFR	Future	1,858	14.1941	14.1490	0.0000	0.0000	0	0.00		
			1,858					0.00	0.00	555 318.00	5 760 951 477.40
Total			1,858					0.00	0.00	555 318.00	5 760 951 477.40
Future											
Sep 2016	ZAGB	Future	62,035	17.9258	17.7098	17.9540	17.8965	194	3,475,442.90		
Dec 2016	ZAGB	Future	11,021	18.2774	18.0595	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	Future	1,290	18.6073	18.3846	18.5750	18.5750	5	92,875.00		
Jun 2017	ZAGB	Future	37,392	18.9955	18.7678	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	19.7467	19.5052	0.0000	0.0000	0	0.00		
			112,258					199.00	3,568,317.90	6 213 516.00	100 747 872 356.70
Option											
Sep 2016	ZAGB	18.90 Put	1,050	1032.1713	1227.6187	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	0.8400	0.9745	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	700	0.3503	0.2975	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	0.0138	0.0125	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	221.0124	277.4980	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	0	764.5210	892.5690	0.0000	0.0000	1,566	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	3203.5196	3408.1141	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	0	4783.4883	5003.2808	0.0000	0.0000	1,566	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	34.2555	27.9797	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	0	5.8130	4.5791	0.0000	0.0000	1,566	0.00		
			17,705					4,698.00	0.00	1 734 387.00	0.00
Total			129,963					4,897.00	3,568,317.90	7 947 903.00	100 747 872 356.70
Future											
Sep 2016	ZAJY	Future	17,257	0.1360	0.3006	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	3,592	0.1390	0.3067	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1418	0.3124	0.0000	0.0000	0	0.00		

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			22,217					0.00	0.00	778 400.00	8 324 968 171.90
		Total	22,217					0.00	0.00	778 400.00	8 324 968 171.90
Future											
	Sep 2016 ZAKS	Future	1,266	0.1340	0.1332	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	20 449.00	283 026 470.00
		Total	1,266					0.00	0.00	20 449.00	283 026 470.00
Future											
	Sep 2016 ZANZ	Future	100	9.9264	9.8479	0.0000	0.0000	100	992,890.00		
			100					100.00	992,890.00	143 750.00	1 099 193 830.00
		Total	100					100.00	992,890.00	163 750.00	1 099 193 830.00
Future											
	Sep 2016 ZAUM	Future	597	13.6340	13.5571	13.6949	13.6857	52	71,193,840.00		
	Dec 2016 ZAUM	Future	147	13.8743	13.7969	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUM	Future	51	14.0969	14.0192	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	3	14.3579	14.2785	0.0000	0.0000	0	0.00		
			798					52.00	71,193,840.00	129 070.00	144 754 172 930.00
		Total	798					52.00	71,193,840.00	133 593.00	144 754 172 930.00
Future											
	Sep 2016 ZAUS	Future	468,204	13.6340	13.5571	13.7248	13.6450	19,856	271,716,692.40		
	Dec 2016 ZAUS	Future	106,961	13.8743	13.7969	13.9493	13.9118	9,472	131,942,936.70		
	Mar 2017 ZAUS	Future	33,064	14.0969	14.0192	14.1675	14.1591	74	1,045,648.10		
	Jun 2017 ZAUS	Future	153,434	14.3579	14.2785	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUS	Future	2,700	14.6052	14.5224	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	14.8564	14.7706	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.1076	15.0188	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.3588	15.2670	0.0000	0.0000	0	0.00		
			765,173					29,402.00	404,705,277.20	116 930 720.00	1 291 193 371 592.70
Option											
	Sep 2016 ZAUS	13.00 Put	10,000	40.6061	54.6563	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.24 Put	405	92.4526	117.1322	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.50 Put	11,350	186.9909	224.8867	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.56 Put	20,000	214.9904	256.1510	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.68 Put	525	278.5422	327.5919	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.70 Put	1,400	290.3222	340.3196	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.78 Put	525	339.8209	393.4218	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.00 Call	1,550	127.6485	112.5955	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.20 Call	700	85.9938	76.3619	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.20 Put	500	651.9938	719.2619	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	70.3135	62.5443	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	912.2307	984.3899	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	37.3001	33.7337	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1003.3001	1076.6337	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	35.7259	32.3634	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1096.0477	1170.3124	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	28.7722	26.2972	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1152.3776	1227.1008	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	15.6287	14.4147	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1381.6287	1457.3147	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	9.9774	9.1061	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	7.9707	7.2264	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1970.0755	2046.5012	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2069.2648	2145.7546	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	2.2956	1.9699	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	1.5861	1.3306	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	0.7382	0.8159	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	0.7313	0.8297	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	0.7445	0.8475	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	0.7468	0.8505	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	0.7515	0.8567	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.9390	0.8620	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0181	0.0140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	26.0492	28.9394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	78.8181	92.1874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	93.1538	108.1776	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,000	184.1694	209.2558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	255.2397	285.6780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	834.6517	790.6224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	5,000	300.3517	333.7224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	304.3153	337.9299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	24,296	367.5392	404.7769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	637.0379	601.5491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	462.7379	504.6491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	488.4467	531.4861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	498.9401	542.4268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	2,500	505.1916	477.2592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	630.8916	680.3592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	475.0993	448.7901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	471.4571	445.3482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	439.8482	415.4710	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2016	ZAUS	14.20 Put	2,000	758.8014	812.1986	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	826.5363	882.0821	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	933.1947	991.5209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	969.9464	1029.0175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1067.8319	1128.7300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1121.8594	1183.6671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1200.5306	1263.5557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1346.1938	1410.4689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	236.9736	223.8795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1362.6736	1426.9795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1528.6942	1595.0172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1537.1360	1603.5502	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	174.0899	164.7338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1699.7899	1767.8338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	161.3101	152.7145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1787.0101	1855.8145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1848.6648	1917.9650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1946.4779	2016.5028	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2054.3752	2125.1204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	123.9737	117.5967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	24,146	110.9675	105.3580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2236.6675	2308.4580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	88.6397	85.2223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2675.8008	2751.5002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2733.3218	2809.1515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	76.8203	75.2927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2887.2453	2963.3894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	68.7742	67.6581	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	64.3083	63.4119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	62.8224	61.9987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	61.6730	60.9032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	49.7688	49.5399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	46.7568	45.2201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	46.2276	44.0187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	36.0683	33.2134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	34.1456	31.4291	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	32.9169	30.2894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	32.3181	29.7341	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	15.6498	14.3211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	14.3459	13.1200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	14.0704	12.8663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	12.1573	11.1059	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.25 Call	10,303	11.0213	10.0616	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	7.0424	6.4107	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	6.6963	6.0937	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	6.3023	5.7331	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	5.4671	4.9691	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	4.7870	4.3475	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	4.4094	4.0027	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	3.8163	3.4615	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	3.5862	3.2516	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	2.0347	1.8393	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.4153	1.2770	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.3268	1.1968	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	87.3401	96.2032	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1541.0897	1602.3924	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1645.0788	1707.6054	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1922.6970	1987.5814	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1956.0968	2021.2223	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2841.8663	2911.4956	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	103.6264	98.5583	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	102.9892	97.9499	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	72.5596	68.9241	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	56.9187	54.0263	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	14.5399	13.7609	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	866.8920	912.6269	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1288.7933	1342.8803	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1736.7596	1797.1253	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1957.0534	2019.3263	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	374.2712	362.1740	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	250.3965	243.0661	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	225.2749	215.8563	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	138.1671	132.0554	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	709.5101	742.8924	0.0000	0.0000	0	0.00		
			<u>1,542,816</u>					<u>0.00</u>	<u>0.00</u>	<u>27 282 417.00</u>	<u>0.00</u>
	Total		2,307,989					29,402.00	404,705,277.20	144 213 137.00	1 291 193 371 592.70
Grand Total			3,046,442					34,695.00	484 220 651.90	192,241,386	1,790,104,432,156.80