



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
Future	Dec 2016	CAGZ	Future	20,000	493.4973	502.6828	0.0000	0.0000	0	0.00		
				<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20,000.00</u>	<u>7,214,600.00</u>
			Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future	Oct 2016	CAHA	Future	30,000	39.3192	37.0000	0.0000	0.0000	30,000	1,490,700.00		
				<u>30,000</u>					<u>30,000.00</u>	<u>1,490,700.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
			Total	30,000					30,000.00	1,490,700.00	30,000.00	1,490,700.00
Future	Nov 2016	DACR	Future	435	2.1125	2.1300	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	Sep 2016	DAEU	Future	34	15.8024	15.8733	0.0000	0.0000	0	0.00		
	Nov 2016	DAEU	Future	500	16.0220	16.0971	0.0000	0.0000	0	0.00		
				<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,860.00</u>	<u>1,329,981,645.20</u>
			Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future	Sep 2016	DAGB	Future	0	18.5695	18.7772	0.0000	0.0000	12,264	227,736,348.00		
	Oct 2016	DAGB	Future	112	18.6864	18.8725	0.0000	0.0000	0	0.00		
	Oct 2016	DAGB	Future	41	18.7733	18.9663	0.0000	0.0000	0	0.00		
	Apr 2017	DAGB	Future	73	19.5097	19.7120	0.0000	0.0000	0	0.00		
				<u>226</u>					<u>12,264.00</u>	<u>227,736,348.00</u>	<u>50,481.00</u>	<u>826,071,756.80</u>
			Total	226					12,264.00	227,736,348.00	241,594.00	826,071,756.80

Future

<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>		
Sep 2016	DAUS	Future	259	13.9717	14.0699	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.0042	14.1026	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.0069	14.1054	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	22,740	14.0096	14.1081	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,856	14.0123	14.1108	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	56	14.0257	14.1244	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,700	14.0391	14.1380	0.0000	0.0000	2,000	28,006,000.00		
Oct 2016	DAUS	Future	830	14.0499	14.1489	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.0847	14.1841	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	14	14.1142	14.2139	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.2114	14.3114	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.2142	14.3142	0.0000	0.0000	0	0.00		
			<u>32,356</u>					<u>2,000.00</u>	<u>28,006,000.00</u>	<u>4,108,970.00</u>	<u>45,013,836,488.20</u>

Option

Sep 2016	DAUS	15.00 Call	133	0.1988	1.1593	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.0198	0.0445	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	987.0559	892.1604	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.2041	0.2691	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	342.7204	289.1741	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.4988	0.3404	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	62.2275	51.0581	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	1.7339	2.1477	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	1.2998	1.9856	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.25 Call	20,000	172.5142	0.0000	0.0000	0.0000	40,000	0.00
Sep 2016	DAUS	14.50 Call	0	108.1666	144.4103	0.0000	0.0000	20,000	0.00
Oct 2016	DAUS	14.61 Put	18,400	689.3925	624.3640	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	75.5131	103.9182	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	683.9944	620.3321	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.65 Put	10,000	725.0341	659.3584	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	393.7380	0.0000	0.0000	0.0000	10,000	0.00
Oct 2016	DAUS	13.90 Call	5,000	377.5052	0.0000	0.0000	0.0000	10,000	0.00
Oct 2016	DAUS	14.58 Call	12,000	185.7824	224.5694	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	4.4022	3.7628	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	142.7431	122.7159	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	1.6891	1.5883	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	1.4815	1.3871	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	84.5366	72.1627	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	493.1017	443.6327	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	143.9681	171.6839	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1103.0691	1028.8453	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	32.8989	41.8119	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1022.9828	951.1410	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	16.36 Call	8,695	41.9134	49.6218	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	736.0926	807.5840	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	399.9155	448.6229	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	127.8880	111.0209	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1581.4629	1500.3877	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	29.3814	36.0328	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	13.2908	10.7208	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	212.1898	188.5625	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	4.9751	7.9628	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	466.0366	430.2313	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	194.7699	219.0491	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	554.0060	515.1411	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	264.6291	294.4909	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	548.5005	514.4906	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	284.5492	311.2803	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	629.5048	593.2905	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	360.1722	391.7741	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	603.3570	574.3685	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	361.2329	384.0103	0.0000	0.0000	0	0.00		
			<u>262,069</u>					<u>80,000.00</u>	<u>0.00</u>	<u>8,978,016.00</u>	<u>0.00</u>
Total			294,425					82,000.00	28,006,000.00	13,086,986.00	45,013,836,488.20
Future											
Sep 2016	EUUS	Future	13,286	1.1274	1.1246	0.0000	0.0000	0	0.00		
Dec 2016	EUUS	Future	13	1.1317	1.1291	0.0000	0.0000	13	147,979.00		
			<u>13,299</u>					<u>13.00</u>	<u>147,979.00</u>	<u>298,309.00</u>	<u>3,381,481,411.00</u>
Total			13,299					13.00	147,979.00	298,309.00	3,381,481,411.00
Future											
Sep 2016	ZAAD	Future	11,807	10.7409	10.8065	0.0000	0.0000	2,856	30,888,782.40		
Dec 2016	ZAAD	Future	1,735	10.9046	10.9712	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	3,405	11.0623	11.1299	0.0000	0.0000	0	0.00		
			<u>16,947</u>					<u>2,856.00</u>	<u>30,888,782.40</u>	<u>2,901,270.00</u>	<u>23,989,263,349.40</u>
Total			16,947					2,856.00	30,888,782.40	2,933,647.00	23,989,263,349.40
Future											
Sep 2016	ZACA	Future	4,340	10.8354	10.9145	0.0000	0.0000	0	0.00		
			<u>4,340</u>					<u>0.00</u>	<u>0.00</u>	<u>51,883.00</u>	<u>460,993,564.30</u>
Total			4,340					0.00	0.00	51,883.00	460,993,564.30

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Sep 2016	ZAEU	Future	35,278	15.7638	15.8358	15.8181	15.6583	810	12,723,143.00	
Dec 2016	ZAEU	Future	23,484	16.1017	16.1784	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,010	16.4294	16.5087	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,297	16.8182	16.9000	0.0000	0.0000	0	0.00	
			<u>141,069</u>					<u>810.00</u>	<u>12,723,143.00</u>	<u>9,298,497.00</u>
Option										
Sep 2016	ZAEU	14.87 Put	10,000	6.8313	5.8572	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	170.6043	223.1943	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	14.3925	24.5939	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	467.1983	504.8948	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1149.0733	1103.3734	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	7.6481	8.8883	0.0000	0.0000	0	0.00	
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4,783,691.00</u>
	Total		187,441					810.00	12,723,143.00	14,082,188.00
Future										
Sep 2016	ZAFR	Future	1,858	14.4292	14.5352	0.0000	0.0000	0	0.00	
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>556,466.00</u>
	Total		1,858					0.00	0.00	556,466.00
Future										
Sep 2016	ZAGB	Future	47,615	18.6220	18.8118	18.6673	18.5342	1,636	30,511,136.30	
Dec 2016	ZAGB	Future	20,236	18.9821	19.1785	18.9070	18.9068	400	7,562,760.00	
Mar 2017	ZAGB	Future	3,586	19.3287	19.5292	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	12,525	19.7387	19.9430	0.0000	0.0000	0	0.00	
			<u>83,962</u>					<u>2,036.00</u>	<u>38,073,896.30</u>	<u>6,377,415.00</u>
Option										
Sep 2016	ZAGB	18.90 Call	1,050	115.6400	206.8557	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	18.90 Put	1,050	393.6400	295.0557	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	0.0448	0.0803	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	0.3168	0.2397	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.0927	0.1042	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	110.7032	103.4787	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2570.3791	2416.5941	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	53.8646	54.9172	0.0000	0.0000	0	0.00	
			<u>18,755</u>					<u>0.00</u>	<u>0.00</u>	<u>1,738,008.00</u>
	Total		102,717					2,036.00	38,073,896.30	8,115,423.00
Future										
Sep 2016	ZAJY	Future	18,294	0.1376	0.1385	0.1371	0.1371	50	685,700.00	
Dec 2016	ZAJY	Future	3,592	0.1406	0.1415	0.0000	0.0000	0	0.00	

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Mar 2017	ZAJY	Future	1,368	0.1434	0.1444	0.0000	0.0000	0	0.00		
			<u>23,254</u>					50.00	685,700.00	795,409.00	8,566,915,926.20
		Total	23,254					50.00	685,700.00	795,409.00	8,566,915,926.20
Future											
Sep 2016	ZAKS	Future	1,266	0.1378	0.1387	0.0000	0.0000	0	0.00		
			<u>1,266</u>					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	10.3877	10.4923	0.0000	0.0000	0	0.00		
			<u>100</u>					0.00	0.00	143,850.00	1,100,211,760.00
		Total	100					0.00	0.00	163,850.00	1,100,211,760.00
Future											
Sep 2016	ZAUM	Future	426	13.9827	14.0809	14.0447	13.8632	81	113,073,460.00		
Dec 2016	ZAUM	Future	330	14.2281	14.3282	14.2422	14.1103	40	56,772,800.00		
Mar 2017	ZAUM	Future	53	14.4610	14.5636	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.7347	14.8393	0.0000	0.0000	0	0.00		
			<u>812</u>					121.00	169,846,260.00	130,767.00	147,192,447,490.00
		Total	812					121.00	169,846,260.00	135,290.00	147,192,447,490.00
Future											
Sep 2016	ZAUS	Future	373,811	13.9827	14.0809	14.0447	13.8574	130,488	1,819,091,357.10		
Dec 2016	ZAUS	Future	177,078	14.2281	14.3282	14.2839	14.1096	85,451	1,211,358,629.40		
Mar 2017	ZAUS	Future	84,175	14.4610	14.5636	14.4750	14.3426	3,108	44,750,130.30		
Jun 2017	ZAUS	Future	149,681	14.7347	14.8393	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	14.9971	15.1047	0.0000	0.0000	70	980,777.00		
Dec 2017	ZAUS	Future	670	15.3373	15.4422	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.6774	15.7798	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0175	16.1173	0.0000	0.0000	0	0.00		
			<u>788,255</u>					219,117.00	3,076,180,893.80	118,975,326.00	1,320,577,080,564.00
Option											
Sep 2016	ZAUS	13.00 Put	10,000	4.6189	4.1303	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	8.2870	6.8191	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	28.8416	18.5280	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	38.3203	25.8779	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	64.2058	46.9007	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	69.5276	51.3371	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	93.9865	72.0529	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	47,050	172.2297	236.6457	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.00 Put	3,500	189.5297	155.7457	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	99.5293	147.5580	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	316.8293	266.6580	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	74.0784	114.3545	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	556.9100	485.5848	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	28.5377	49.9879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	645.8377	569.0879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	26.6997	47.1703	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	737.6958	656.3904	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	19.2976	35.1379	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	794.5884	710.2744	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,650	9.1448	16.8163	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1026.4448	935.9163	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	5.5627	10.4558	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	4.3921	8.3211	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.50 Call	500	2.7812	5.3755	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	700	1619.5293	1523.4770	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1719.1008	1622.6890	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	1.3004	2.6505	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	0.9397	1.9580	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	0.5056	1.0976	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	0.4194	0.9214	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	0.3460	0.7696	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	0.3362	0.7492	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	0.3177	0.7106	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.1369	0.1971	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0021	0.0033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.1391	15.1563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	56.3441	51.9578	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	117.2970	104.4691	0.0000	0.0000	910	0.00
Dec 2016	ZAUS	13.22 Put	725	165.5719	148.5961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1085.9133	1165.8096	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	197.8133	177.6096	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	200.7944	180.1923	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	249.0466	224.1831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	851.9846	922.6095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	323.8846	294.4095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	344.4872	313.8345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	352.9384	321.8151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	686.8778	750.3803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	458.7778	422.1803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	647.3589	708.9547	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	14.09 Call	1,200	642.5503	703.9089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	509.6706	470.6890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	520.1942	480.7386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	600.5548	659.7749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	563.4318	522.0809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	591.3658	548.8365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	620.8059	576.2895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	532.9464	586.9430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	713.1257	664.1588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	600	473.2834	523.2054	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	14.50 Put	77,649	745.1834	695.0054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	831.3834	778.1347	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	851.8378	797.8963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	410.5961	0.0000	0.0000	0.0000	14,300	0.00
Dec 2016	ZAUS	14.70 Put	2,000	879.4261	824.5773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	950.5327	892.8638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	362.2985	403.3877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1083.6538	1022.0629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	326.9275	365.0185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1098.8275	1036.8185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	303.8618	0.0000	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1254.3941	1188.4175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1262.3455	1196.1809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	244.3992	274.9241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1416.2992	1346.7241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	230.1031	259.9266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	0	226.6659	256.3119	0.0000	0.0000	1,500	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1498.5659	1428.1119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1556.9457	1485.3098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1649.9192	1576.5124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1752.9471	1677.7205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	174.4335	198.5834	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	16.00 Call	26,436	156.0902	178.1864	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1927.9902	1849.9864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	143.9547	0.0000	0.0000	0.0000	14,300	0.00
Dec 2016	ZAUS	16.31 Call	66,000	124.4274	142.7989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2352.7841	2269.3858	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2408.1315	2324.1480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	104.7295	120.6562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2556.7511	2471.3078	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	89.6768	103.6553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	82.8797	94.3974	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	16.96 Call	5,000	80.7624	92.0452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	79.1252	90.2264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	65.4615	75.0157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	62.2548	71.4385	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	58.0118	66.7020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	57.2677	65.8705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	50.4070	58.1967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	49.2356	56.8855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	48.4804	56.0399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	48.1106	55.6248	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	25.2230	32.2983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	23.2295	29.8642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	22.8069	29.3470	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	19.8593	25.7256	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	18.0966	23.5479	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	11.8333	15.7174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	11.2804	15.0179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	10.6493	14.2171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	9.3040	12.5026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	8.2005	11.0872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	7.5844	10.2931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	6.6108	9.0315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	6.2310	8.5371	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	3.6321	5.1080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	2.5692	3.6742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	2.4158	3.4650	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	58.1434	47.1584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	46,000	197.1402	178.0620	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	597.9372	560.5332	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	911.5043	863.7433	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1306.0807	1248.4710	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1402.4875	1342.5209	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1665.2523	1600.3564	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1697.0888	1631.6479	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2543.1816	2466.8891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	195.1483	216.4492	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	136.3672	150.2740	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	135.9899	149.8628	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	110.0002	125.6792	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	87.9425	101.1890	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	24.9330	29.8469	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	539.5895	0.0000	0.0000	0.0000	2,380	0.00

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Jun 2017	ZAUS	14.11 Put	2,850	664.7994	629.7983	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	725.6097	688.7106	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1105.2883	1058.5906	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1515.0696	1459.8114	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	675.3770	720.6299	0.0000	0.0000	4,460	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1720.6770	1661.3299	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	567.2817	607.0552	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	477.6439	513.0551	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.05 Put	0	3627.2167	0.0000	0.0000	0.0000	200	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	304.2820	326.0845	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	270.7193	290.1574	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	193.4763	213.1808	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	226.5695	216.9058	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	554.4066	529.5151	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	591.3107	608.6403	0.0000	0.0000	0	0.00		
			<u>1,874,333</u>					<u>41,550.00</u>	<u>0.00</u>	<u>28,223,854.00</u>	<u>0.00</u>
	Total		<u>2,662,588</u>					<u>260,667.00</u>	<u>3,076,180,893.80</u>	<u>147,199,180.00</u>	<u>1,320,577,080,564.00</u>

Grand Total	<u>3,360,242</u>							<u>390,817.00</u>	<u>3,585,779,702.50</u>	<u>195,967,327</u>	<u>1,828,585,897,339.20</u>
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