



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.0786	2.1015	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	3	15.1117	15.2737	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	39	15.1478	15.3115	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.2754	15.4408	0.0000	0.0000	0	0.00		
			<u>76</u>					<u>0.00</u>	<u>0.00</u>	<u>103,818.00</u>	<u>1,313,075,601.00</u>
		Total	76					0.00	0.00	393,418.00	1,313,075,601.00
Future											
Aug 2016	DAGB	Future	131	17.7867	18.0065	0.0000	0.0000	0	0.00		
Aug 2016	DAGB	Future	3	17.8439	18.0660	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.7734	19.0068	0.0000	0.0000	0	0.00		
			<u>207</u>					<u>0.00</u>	<u>0.00</u>	<u>37,930.00</u>	<u>593,236,100.50</u>
Option											
Aug 2016	DAGB	19.00 Call	11,000	3.8310	8.1970	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3328.5985	3105.4140	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0061	0.0392	0.0000	0.0000	0	0.00		
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191,113.00</u>	<u>0.00</u>
		Total	35,735					0.00	0.00	229,043.00	593,236,100.50
Future											
Aug 2016	DAUS	Future	2,056	13.6404	13.7941	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	13.6763	13.8318	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	104	13.6816	13.8372	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.7212	13.8776	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.7527	13.9094	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.7554	13.9121	0.0000	0.0000	0	0.00		

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Oct 2016	DAUS	Future	830	13.7973	13.9546	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	2,000	13.8312	13.9891	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.9582	14.1184	0.0000	0.0000	0	0.00	
			<u>10,267</u>					<u>0.00</u>	<u>0.00</u>	<u>3,962,426.00</u>
										<u>42,926,640,982.10</u>
Option										
Aug 2016	DAUS	12.70 Put	2,000	0.3538	0.6203	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	800.5474	656.3576	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	0.0337	0.3067	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.21 Call	10,000	8.7946	24.7428	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	0.0847	0.3152	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.22 Put	6,600	590.8367	468.4414	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	791.7774	652.5951	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	2195.1927	2041.0776	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	0.2851	0.1809	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	0.0661	0.5003	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.08 Put	6,600	483.1585	385.3851	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.24 Put	6,600	618.0966	505.7506	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	0.6993	0.6526	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	131.7466	97.5478	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	0.0565	0.3298	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	0.0297	0.2814	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.75 Call	40,000	16.6233	32.7830	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.15 Call	40,000	6.3759	11.2008	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.00 Call	40,000	1.4016	2.3413	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.83 Put	6,600	321.9426	252.4210	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.95 Put	18,400	406.3698	325.2868	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.11 Call	18,400	99.7049	160.1002	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	24.8171	43.6291	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	1.1781	2.1386	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	1269.5036	1135.6335	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	0.2717	0.5233	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	4.8495	4.3576	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	235.3586	188.1917	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	0.9936	1.7567	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	0.7367	1.3261	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	14.58 Call	12,000	197.5748	244.4423	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	14.8578	11.9520	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	299.6057	245.8479	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	2.2103	4.5505	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	1.9633	4.0903	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	205.4556	164.6773	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	1370.8914	1245.4310	0.0000	0.0000	0	0.00	

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Oct 2016	DAUS	16.14 Call	9,960	49.2463	62.1446	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1281.1740	1160.0073	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	54.8065	67.1093	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	244.1046	200.8118	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1843.3384	1709.7092	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	41.7492	49.8558	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	25.5452	18.8122	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	354.3495	297.6898	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	9.4015	13.4519	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	631.8759	559.8921	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	187.4686	215.7171	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	727.2575	650.3788	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	248.8023	284.7831	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	699.8271	631.0238	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	269.9270	299.0944	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	788.6737	715.0838	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	338.4278	373.4974	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	773.0172	678.5983	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	341.2658	382.2973	0.0000	0.0000	0	0.00
			<u>340,969</u>					0.00	0.00
		Total	351,236					0.00	0.00
									8,513,966.00
									0.00
									12,476,392.00
									42,926,640,982.10
Future									
Sep 2016	EUUS	Future	11,955	1.1095	1.1089	0.0000	0.0000	0	0.00
			<u>11,955</u>					0.00	0.00
		Total	11,955					0.00	0.00
									283,640.00
									3,217,892,402.00
									283,640.00
									3,217,892,402.00
Future									
Sep 2016	ZAAD	Future	8,745	10.5075	10.5468	10.5312	10.5048	380	3,993,295.20
Dec 2016	ZAAD	Future	7	10.6653	10.7058	10.6693	10.6693	125	1,333,662.50
Mar 2017	ZAAD	Future	3,305	10.8169	10.8576	10.8294	10.8277	5	54,141.90
			<u>12,057</u>					510.00	5,381,099.60
		Total	12,057					510.00	5,381,099.60
									2,911,219.00
									23,752,695,712.50
									23,752,695,712.50
Future									
Sep 2016	ZACA	Future	20	10.4269	10.5422	0.0000	0.0000	0	0.00
			<u>20</u>					0.00	0.00
		Total	20					0.00	0.00
									43,253.00
									367,916,755.50
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									367,916,755.50
Future									
Sep 2016	ZADK	Future	306	2.0518	2.0741	0.0000	0.0000	0	0.00

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			306					0.00	0.00
									2,132.00
									47,977,137.00
		Total	306					0.00	0.00
									2,132.00
									47,977,137.00
Future									
Sep 2016	ZAEU	Future	36,014	15.2351	15.4004	15.3414	15.2270	1,021	15,632,244.40
Dec 2016	ZAEU	Future	18,731	15.5634	15.7334	15.6755	15.5825	786	12,285,760.00
Mar 2017	ZAEU	Future	4,921	15.8787	16.0518	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	16.2004	16.4304	0.0000	0.0000	0	0.00
			136,957					1,807.00	27,918,004.40
									9,198,928.00
									126,057,111,571.30
Option									
Sep 2016	ZAEU	14.87 Put	10,000	183.0025	134.9421	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	15.81 Call	10,000	155.0367	200.5604	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	16.68 Call	20,000	39.3814	53.1302	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.50 Call	450	353.9333	411.8044	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1609.1964	1484.1194	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	5.9359	6.6138	0.0000	0.0000	0	0.00
			46,372					0.00	0.00
		Total	183,329					1,807.00	27,918,004.40
									13,982,619.00
									126,057,111,571.30
Future									
Sep 2016	ZAFR	Future	1,858	13.9924	14.1902	0.0000	0.0000	0	0.00
			1,858					0.00	0.00
		Total	1,858					0.00	0.00
									555,318.00
									5,760,951,477.40
Future									
Sep 2016	ZAGB	Future	52,194	17.9184	18.1413	18.0455	17.9289	341	6,129,578.30
Dec 2016	ZAGB	Future	2,522	18.2658	18.4933	18.3959	18.2928	600	10,988,450.00
Mar 2017	ZAGB	Future	1,270	18.5996	18.8314	0.0000	0.0000	766	14,283,602.00
Jun 2017	ZAGB	Future	37,392	18.9331	19.2318	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	19.6760	20.0167	0.0000	0.0000	0	0.00
			93,898					1,707.00	31,401,630.30
									6,109,305.00
									98,919,111,851.50
Option									
Sep 2016	ZAGB	18.90 Put	1,050	1069.6365	899.1951	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	4.1903	4.5879	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	23.60 Call	700	2.9399	4.9132	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	0.3010	0.5725	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	240.0012	200.4847	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	796.3689	690.8518	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	3230.3335	3030.9177	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	4799.9284	4573.8532	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	34.6258	38.9683	0.0000	0.0000	0	0.00

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Dec 2016	ZAGB	26.94 Call	783	5.9277	6.6238	0.0000	0.0000	0	0.00	
			<u>20,054</u>					<u>0.00</u>	<u>0.00</u>	<u>1,729,689.00</u>
		Total	113,952					1,707.00	31,401,630.30	7,838,994.00
										98,919,111,851.50
Future										
Sep 2016	ZAJY	Future	14,242	0.1341	0.1365	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1370	0.1395	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1398	0.1423	0.0000	0.0000	0	0.00	
			<u>19,202</u>					<u>0.00</u>	<u>0.00</u>	<u>775,385.00</u>
		Total	19,202					0.00	0.00	775,385.00
										8,284,844,853.40
Future										
Sep 2016	ZAKS	Future	1,266	0.1344	0.1357	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>
		Total	1,266					0.00	0.00	20,449.00
										283,026,470.00
Future										
Sep 2016	ZAUM	Future	750	13.7317	13.8882	13.8058	13.7427	25	34,424,110.00	
Dec 2016	ZAUM	Future	107	13.9716	14.1319	0.0000	0.0000	0	0.00	
Mar 2017	ZAUM	Future	52	14.1969	14.3606	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	3	14.4159	14.6305	0.0000	0.0000	0	0.00	
			<u>912</u>					<u>25.00</u>	<u>34,424,110.00</u>	<u>128,259.00</u>
		Total	912					25.00	34,424,110.00	132,782.00
										143,655,930,390.00
Future										
Sep 2016	ZAUS	Future	496,279	13.7317	13.8882	13.8146	13.7257	22,816	313,950,777.20	
Dec 2016	ZAUS	Future	110,412	13.9716	14.1319	14.0445	13.9740	3,461	48,441,209.10	
Mar 2017	ZAUS	Future	29,077	14.1969	14.3606	14.2572	14.2000	10	142,228.80	
Jun 2017	ZAUS	Future	158,060	14.4159	14.6305	14.5229	14.4702	205	2,969,674.00	
Sep 2017	ZAUS	Future	2,700	14.6176	14.8885	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	14.9068	15.1551	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.1959	15.4216	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.4851	15.6882	0.0000	0.0000	0	0.00	
			<u>796,738</u>					<u>26,492.00</u>	<u>365,503,889.10</u>	<u>116,400,345.00</u>
		Total								1,283,999,369,992.70
Option										
Sep 2016	ZAUS	13.24 Put	405	118.2265	90.3485	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.50 Put	12,800	209.4726	165.5617	0.0000	0.0000	100	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	235.4206	187.4208	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	525	292.8769	236.4133	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	1,400	303.1670	245.2667	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	525	346.9833	282.6389	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	14.00 Call	1,000	217.7622	291.4113	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	161.6373	221.8198	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	629.9373	533.6198	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	138.8493	192.8953	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	870.1810	756.9359	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	86.9242	125.6486	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	955.2242	837.4486	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	84.1954	122.0017	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1042.3842	920.1808	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	71.7455	105.2089	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1095.5825	970.9275	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	58.2084	86.6539	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	45.6910	69.1684	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1313.9910	1180.9684	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	32.6985	51.1493	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	27.1458	43.9774	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1883.6442	1737.7504	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1980.9429	1833.4803	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	9.2464	16.2023	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	6.6083	11.8392	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	3.2163	6.0211	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	2.5673	4.7926	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	2.4544	3.7385	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	2.4388	3.5980	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	2.4086	3.3351	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	2.0250	2.4709	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0878	0.1499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	32.8345	25.9738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	12,196	96.6195	78.1836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	147,650	204.3615	171.3875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	274.2901	230.8326	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	322.5216	273.9484	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	12,346	384.1551	329.5544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	476.2366	413.5086	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	501.0019	436.2419	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	500	607.3431	692.0490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	635.7431	560.1490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	757.6944	671.8713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	822.2791	732.5704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	923.3692	828.0692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	958.4717	861.0343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1052.0705	949.4568	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	14.70 Put	2,000	1103.7955	998.8404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1179.2013	1071.0390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1319.1124	1205.5569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	306.5700	352.7454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1334.9700	1220.8454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1496.2157	1377.1746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1504.3536	1385.1500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	233.0384	270.3219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1661.4384	1538.4219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	217.4533	252.5062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1745.8533	1620.6062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1805.6000	1678.8628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1900.5110	1771.5554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2005.3815	1874.1608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	171.0609	199.2438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	12,196	154.5511	180.2054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2182.9511	2048.3054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	125.6939	146.8132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2611.5808	2470.3861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2667.7701	2525.3575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	108.3068	125.6277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2819.6785	2672.9575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	97.5651	110.4094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	91.5476	103.4934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	89.5352	101.1813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	87.9760	99.3896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	71.6434	80.6335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	67.4517	75.8251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	66.7119	74.9777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	57.1562	67.0951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	54.4575	65.4367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	52.7239	63.4097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	51.8763	62.4178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	27.3742	33.5007	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	25.3559	31.0922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	24.9268	30.5794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	21.9185	26.9777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	20.1062	24.8015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	13.5618	16.8945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	12.9744	16.1804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	12.3013	15.3611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	10.8573	13.5993	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	20.08 Call	750	9.6618	12.1362	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	8.9895	11.3114	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	7.9190	9.9947	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	7.4984	9.4762	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	4.5614	5.8320	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	3.3183	4.2737	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	3.1358	4.0439	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1526.2243	1417.5382	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1626.8786	1515.1017	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1898.1327	1780.1031	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1930.5358	1812.1340	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2794.0677	2659.6283	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	138.9327	151.9414	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	138.5768	151.5346	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	101.1791	118.2222	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	81.2058	95.4716	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	23.6593	28.7575	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	907.7022	811.4142	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1321.0729	1203.8831	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1758.5168	1622.2912	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1973.9691	1830.6801	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	436.3354	488.6453	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	294.2780	320.1888	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	264.8599	286.2155	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	169.8357	200.0330	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	764.3605	702.1118	0.0000	0.0000	0	0.00		
			<u>1,461,261</u>					<u>100.00</u>	<u>0.00</u>	<u>27,040,402.00</u>	<u>0.00</u>
	Total		2,257,999					26,592.00	365,503,889.10	143,440,747.00	1,283,999,369,992.70
	Grand Total		2,990,338					30,641.00	464,628,733.40	191,088,264	1,778,713,533,890.70