



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-August-2016

<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>	
Future											
Nov 2016	DACR	Future	435	2.1852	2.1347	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	16.2219	15.9774	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.4554	16.2050	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											
Aug 2016	DAGB	Future	3	18.8717	18.5695	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	19.0126	18.7111	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	19.8758	19.5562	0.0000	0.0000	0	0.00		
			<u>188</u>					<u>0.00</u>	<u>0.00</u>	<u>38,173.00</u>	<u>597,489,572.90</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	2305.8303	2603.2747	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0182	0.0038	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	24,716					0.00	0.00	229,286.00	597,489,572.90
Future											
Aug 2016	DAUS	Future	0	14.4464	14.0660	0.0000	0.0000	44,467	642,470,960.00		
Aug 2016	DAUS	Future	410	14.4244	14.0660	0.0000	0.0000	99	1,433,866.50		
Sep 2016	DAUS	Future	55	14.4344	14.0783	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.4629	14.1065	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.4990	14.1414	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.5021	14.1443	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.5051	14.1472	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,545	14.5081	14.1501	0.0000	0.0000	2,475	36,084,391.90		

<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>
Oct 2016	DAUS	Future	27	14.5226	14.1641	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.5487	14.1894	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	14.5864	14.2258	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	250	14.7215	14.3568	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.7244	14.3596	0.0000	0.0000	0	0.00
			<u>10,767</u>					<u>47,041.00</u>	<u>679,989,218.40</u>
									<u>4,045,051.00</u>
									<u>44,091,141,942.40</u>
Option									
Aug 2016	DAUS	13.83 Put	6,600	8.4761	77.2637	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	24.7321	126.0715	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	360.8388	158.5880	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	75.6647	36.2743	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	3.9110	2.5535	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	603.8852	901.6436	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.8210	0.7233	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	190.7700	358.5764	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.4670	1.0357	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	35.2410	89.9933	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.5162	2.7071	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.4289	2.6022	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	438.3721	300.3443	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	3.3669	3.4360	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	79.7529	158.5692	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	3.9845	4.0445	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	3.4593	3.5242	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	46.2981	98.4421	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	307.2053	0.0000	0.0000	0.0000	2,000	0.00
Oct 2016	DAUS	14.96 Call	2,000	339.0976	0.0000	0.0000	0.0000	2,000	0.00
Oct 2016	DAUS	15.06 Put	9,960	782.7979	1050.3398	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	111.9769	77.2737	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	728.6166	979.3792	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	120.8750	86.4025	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1154.8701	884.5588	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	720.8663	531.7351	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	77.1782	137.2396	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1224.0247	1514.8273	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	86.2040	64.1989	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	7.5573	13.7023	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	136.1340	218.8853	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	31.4233	22.1940	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	313.3284	445.2625	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	338.1186	264.6623	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	378.9910	527.2233	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	15.89 Call	1,000	429.5590	341.4296	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	391.2064	511.1546	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	421.2027	346.0103	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	455.1748	585.9463	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	519.4137	427.9829	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	447.0983	556.7731	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	487.6617	416.8401	0.0000	0.0000	0	0.00	
			218,669					4,000.00	0.00	8,717,466.00
		Total	229,436					51,041.00	679,989,218.40	12,762,517.00
										44,091,141,942.40
Future										
Sep 2016	EUUS	Future	13,348	1.1174	1.1285	1.1183	1.1183	2	22,366.00	
			13,348					2.00	22,366.00	285,033.00
		Total	13,348					2.00	22,366.00	285,033.00
										3,233,595,135.00
Future										
Sep 2016	ZAAD	Future	10,558	10.9485	10.8132	10.9816	10.9755	109	1,196,020.00	
Dec 2016	ZAAD	Future	1,015	11.1225	10.9835	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,531	11.2879	11.1458	0.0000	0.0000	0	0.00	
			15,104					109.00	1,196,020.00	2,894,644.00
		Total	15,104					109.00	1,196,020.00	2,927,021.00
										23,917,053,991.90
Future										
Sep 2016	ZACA	Future	2,230	11.1069	10.9587	0.0000	0.0000	0	0.00	
			2,230					0.00	0.00	47,663.00
		Total	2,230					0.00	0.00	47,663.00
										413,818,755.50
Future										
Sep 2016	ZADK	Future	267	2.1732	2.1406	2.1895	2.1895	90	1,970,550.00	
			267					90.00	1,970,550.00	2,300.00
		Total	267					90.00	1,970,550.00	2,300.00
										51,592,587.00
Future										
Sep 2016	ZAEU	Future	37,853	16.1748	15.9321	16.3284	16.1935	401	6,515,807.60	
Dec 2016	ZAEU	Future	18,283	16.5387	16.2866	16.5726	16.5725	600	9,940,525.00	
Mar 2017	ZAEU	Future	4,923	16.8841	16.6247	16.9876	16.9876	100	1,698,760.00	
Jun 2017	ZAEU	Future	77,291	17.2921	17.0249	0.0000	0.0000	0	0.00	
			138,350					1,101.00	18,155,092.60	9,280,238.00
										127,354,691,607.60
Option										
Sep 2016	ZAEU	14.87 Put	10,000	15.4425	27.9922	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	517.5496	376.6777	0.0000	0.0000	0	0.00	

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Sep 2016	ZAEU	16.68 Call	20,000	143.4347	100.6313	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	705.6579	593.9762	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	911.1043	1075.0237	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	14.0876	19.0523	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,783,691.00
		Total	184,722					1,101.00	18,155,092.60	14,063,929.00
										127,354,691,607.60
Future										
Sep 2016	ZAFR	Future	1,858	14.7899	14.6023	0.0000	0.0000	109	1,607,837.20	
			1,858					109.00	1,607,837.20	555,427.00
		Total	1,858					109.00	1,607,837.20	555,427.00
										5,762,559,314.60
Future										
Sep 2016	ZAGB	Future	47,197	18.9425	18.6433	19.0200	18.9686	390	7,401,968.90	
Dec 2016	ZAGB	Future	21,766	19.3265	19.0180	0.0000	0.0000	500	9,640,500.00	
Mar 2017	ZAGB	Future	1,191	19.6887	19.3728	19.7450	19.7450	50	987,250.00	
Jun 2017	ZAGB	Future	9,525	20.1158	19.7914	0.0000	0.0000	15,032	304,721,188.00	
Dec 2017	ZAGB	Future	520	20.9552	20.6106	0.0000	0.0000	0	0.00	
			80,199					15,972.00	322,750,906.90	6,341,319.00
		Total								103,218,802,503.50
Option										
Sep 2016	ZAGB	18.90 Put	1,050	350.8596	512.1798	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	3.0048	2.1903	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.2936	1.1753	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.2341	0.1605	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	96.3588	125.3344	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2320.7379	2568.0821	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	47.6978	50.8733	0.0000	0.0000	0	0.00	
			17,705					0.00	0.00	1,734,387.00
		Total	97,904					15,972.00	322,750,906.90	8,075,706.00
										103,218,802,503.50
Future										
Sep 2016	ZAJY	Future	18,271	0.1417	0.1406	0.1425	0.1425	24	342,218.40	
Dec 2016	ZAJY	Future	3,592	0.1449	0.1437	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1480	0.1467	0.0000	0.0000	0	0.00	
			23,231					24.00	342,218.40	779,443.00
		Total	23,231					24.00	342,218.40	779,443.00
										8,339,099,319.50
Future										
Sep 2016	ZAKS	Future	1,266	0.1424	0.1388	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20,449.00
		Total	1,266					0.00	0.00	20,449.00
										283,026,470.00

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Future									
Sep 2016	ZANZ	Future	100	10.4743	10.3625	0.0000	0.0000	0	0.00
			<u>100</u>					<u>0.00</u>	<u>0.00</u>
		Total	100					0.00	0.00
									143,850.00
									1,100,211,760.00
									163,850.00
									1,100,211,760.00
Future									
Sep 2016	ZAUM	Future	605	14.4750	14.1181	14.5965	14.4850	56	81,303,960.00
Dec 2016	ZAUM	Future	182	14.7390	14.3738	14.8021	14.7522	20	29,560,750.00
Mar 2017	ZAUM	Future	54	14.9843	14.6122	15.0671	15.0671	1	1,506,710.00
Jun 2017	ZAUM	Future	3	15.2736	14.8937	0.0000	0.0000	0	0.00
			<u>844</u>					<u>77.00</u>	<u>112,371,420.00</u>
		Total	844					77.00	112,371,420.00
									129,467.00
									145,313,927,050.00
									133,990.00
									145,313,927,050.00
Future									
Sep 2016	ZAUS	Future	457,606	14.4750	14.1181	14.6004	14.4310	79,305	1,148,984,458.90
Dec 2016	ZAUS	Future	105,529	14.7390	14.3738	14.8665	14.7090	11,340	167,677,840.20
Mar 2017	ZAUS	Future	32,018	14.9843	14.6122	15.1025	14.9856	1,546	23,253,907.70
Jun 2017	ZAUS	Future	149,791	15.2736	14.8937	15.3355	15.3326	61,560	947,850,354.50
Sep 2017	ZAUS	Future	2,700	15.5492	15.1627	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	670	15.8323	15.4380	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	16.1155	15.7132	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	16.3987	15.9885	0.0000	0.0000	0	0.00
			<u>748,454</u>					<u>153,751.00</u>	<u>2,287,766,561.30</u>
									117,767,113.00
									1,303,129,986,378.70
Option									
Sep 2016	ZAUS	13.00 Put	10,000	8.1687	19.3925	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	15.1591	34.0165	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.50 Put	11,000	28.9739	67.9580	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	33.5207	81.4741	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	525	44.6578	113.9160	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	46.8148	120.0574	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	57.9059	146.7949	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	47,050	584.2265	356.8066	0.0000	0.0000	13,350	0.00
Sep 2016	ZAUS	14.00 Put	3,500	109.2265	238.7066	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	452.0790	264.7957	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	177.0790	346.6957	0.0000	0.0000	500	0.00
Sep 2016	ZAUS	14.30 Call	11,000	394.1171	227.1663	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	320.0243	547.5005	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	254.1572	140.8351	0.0000	0.0000	500	0.00
Sep 2016	ZAUS	14.60 Put	65	379.1572	622.7351	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	246.5754	136.3098	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	443.1279	701.4238	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	14.72 Call	350	211.4711	115.6407	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	483.6824	750.1283	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,050	135.3208	70.4189	0.0000	0.0000	1,500	0.00
Sep 2016	ZAUS	15.00 Put	1,565	660.3208	952.3189	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	96.5937	48.4112	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	80.4291	39.9952	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1170.4387	1504.8931	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1262.3240	1601.4180	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	27.0908	15.0818	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	20.2686	11.5408	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	11.6002	6.7069	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	9.7054	5.6400	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	8.0371	4.6958	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	7.8105	4.5672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	7.3790	4.3219	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.0522	3.0517	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.9533	0.4079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.0167	18.0588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	34.3770	52.7472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	39.3813	59.9771	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	71.0519	117.8241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	103.2070	165.3833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1523.7288	1230.0673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	124.7288	196.2673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	126.6579	199.0070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	158.2282	245.0008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1247.4166	991.1701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	208.4166	317.3701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	222.4808	337.2439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	228.6569	345.3958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	1046.6302	821.0398	1186.7060	1140.0000	450	0.00
Dec 2016	ZAUS	14.00 Put	88,390	307.6302	447.2398	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	14.08 Call	5,000	997.5200	779.9185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	991.5042	774.9009	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	346.5189	496.1105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	354.6282	506.2110	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	938.6146	730.9604	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	388.1643	547.6891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	410.0167	0.0000	0.0000	0.0000	1,040	0.00
Dec 2016	ZAUS	14.30 Put	3,100	432.5509	601.9093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	504.2006	688.5506	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	100	768.4113	592.8177	870.0000	850.0000	100	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	14.50 Put	77,649	529.4113	719.0177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	597.9983	800.9904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	636.7070	846.7191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	695.1789	913.8872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	610.4168	469.2755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	806.3941	1040.7788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	558.2053	429.0615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	819.2053	1055.2615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	952.3068	1203.9970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	959.2170	1211.6101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	433.1796	333.0552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1094.1796	1359.2552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	406.8425	312.8893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1167.8425	1439.0893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1220.4122	1495.2155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1304.6085	1584.7137	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1398.5416	1684.0522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	327.2838	249.7340	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	297.6739	227.0055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1558.6739	1853.2055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	244.4102	186.9073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1951.9968	2265.5569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2003.8561	2319.4628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	210.2149	161.2864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2143.7022	2464.3966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	183.4233	141.2642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	168.3523	130.2285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	163.3093	127.4803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	159.3988	125.3495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	127.1479	107.3269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	121.4182	103.0306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	113.7987	97.3031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	112.4566	96.2942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	100.0190	86.9000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	97.8819	85.2808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	96.5032	84.2347	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	95.8253	83.7199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	72.1985	52.3187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	67.5882	48.8641	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	66.6011	48.1257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	59.6090	42.9085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	55.3301	39.7277	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	19.70 Call	1,365	39.3635	27.9503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	37.8826	26.8661	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	36.1740	25.6172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	32.4627	22.9121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	29.3381	20.6431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	27.5577	19.3539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	24.6835	17.2790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	23.5400	16.4558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	15.2706	10.5463	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	11.5679	7.9307	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	11.0103	7.5388	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	28.2591	44.7152	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1017.7999	1245.4991	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1102.7480	1338.4196	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1337.6446	1593.8495	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1366.4062	1624.8557	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2157.2615	2453.8438	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	202.7115	177.0863	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	202.1531	176.6439	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	174.8183	155.1332	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	160.0651	126.9093	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	55.9430	41.0324	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	493.3481	615.0024	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	540.4481	672.5572	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	858.2727	1044.0867	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1224.0542	1444.1454	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1409.1140	1644.7114	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	764.1023	643.3370	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	653.3831	548.6748	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	413.7614	356.8686	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	364.9896	321.1002	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	295.4563	244.2102	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	146.3197	182.0583	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	406.6431	507.2532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	508.7163	584.3394	0.0000	0.0000	0	0.00
			<u>1,663,736</u>					<u>18,440.00</u>	<u>0.00</u>
									<u>27,662,080.00</u>
			Total	2,412,190				172,191.00	2,287,766,561.30
									145,429,193.00
									1,303,129,986,378.70

<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>
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Grand Total

3,008,185

240,716.00

3,426,172,190.80

193,709,490

1,806,572,529,687.60