



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	2.1926	2.1852	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Sep 2016	DAEU	Future	34	16.2554	16.2219	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.4909	16.4554	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104,860.00	1,329,981,645.20
		Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future											
Aug 2016	DAGB	Future	3	18.9757	18.8717	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	19.1155	19.0126	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	19.9737	19.8758	0.0000	0.0000	0	0.00		
			188					0.00	0.00	38,173.00	597,489,572.90
Option											
Sep 2016	DAGB	21.20 Put	12,264	2206.0364	2305.8303	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0262	0.0182	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	191,113.00	0.00
		Total	24,716					0.00	0.00	229,286.00	597,489,572.90
Future											
Aug 2016	DAUS	Future	410	14.4843	14.4244	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	14.4919	14.4344	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.5198	14.4629	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.5558	14.4990	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.5588	14.5021	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.5618	14.5051	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,545	14.5648	14.5081	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	27	14.5796	14.5226	0.0000	0.0000	0	0.00		

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Oct 2016	DAUS	Future	1,000	14.5941	14.6175	0.0000	0.0000	1,000	14,617,500.00		
Oct 2016	DAUS	Future	830	14.6056	14.5487	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.6433	14.5864	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.7769	14.7215	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.7798	14.7244	0.0000	0.0000	0	0.00		
			<u>11,767</u>					<u>1,000.00</u>	<u>14,617,500.00</u>	<u>4,046,051.00</u>	<u>44,105,759,442.40</u>

Option

Aug 2016	DAUS	13.83 Put	6,600	0.4488	8.4761	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	12.9212	24.7321	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	399.3203	360.8388	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	79.1624	75.6647	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	3.2134	3.9110	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	555.5740	603.8852	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.7137	0.8210	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	167.5877	190.7700	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.4817	0.4670	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	32.0529	35.2410	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.7235	2.5162	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.6206	2.4289	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	469.0310	438.3721	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	3.7202	3.3669	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	76.8109	79.7529	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	7.7423	3.9845	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	7.0754	3.4593	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	45.2524	46.2981	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	291.6120	307.2053	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	363.6688	339.0976	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	748.4130	782.7979	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	120.4391	111.9769	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	696.1118	728.6166	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	128.2912	120.8750	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1205.0429	1154.8701	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	758.9906	720.8663	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	72.9949	77.1782	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1182.2293	1224.0247	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	90.6776	86.2040	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	7.4390	7.5573	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	128.1854	136.1340	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	34.6545	31.4233	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	299.8102	313.3284	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	351.1785	338.1186	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	363.7457	378.9910	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	15.89 Call	1,000	445.2635	429.5590	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	378.1872	391.2064	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	433.8222	421.2027	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	440.6520	455.1748	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	534.1456	519.4137	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	435.7329	447.0983	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	500.5141	487.6617	0.0000	0.0000	0	0.00	
			<u>218,669</u>					<i>0.00</i>	<i>0.00</i>	<i>8,717,466.00</i>
		Total	230,436					1,000.00	14,617,500.00	12,763,517.00
										44,105,759,442.40
Future										
Sep 2016	EUUS	Future	13,348	1.1156	1.1174	0.0000	0.0000	0	0.00	
			<u>13,348</u>					<i>0.00</i>	<i>0.00</i>	<i>285,033.00</i>
		Total	13,348					0.00	0.00	285,033.00
										3,233,595,135.00
Future										
Sep 2016	ZAAD	Future	10,558	10.9128	10.9485	10.9706	10.6962	1,109	11,979,375.70	
Dec 2016	ZAAD	Future	1,725	11.0846	11.1225	11.0900	10.8581	760	8,299,675.00	
Mar 2017	ZAAD	Future	3,505	11.2482	11.2879	11.3200	11.2148	59	664,237.40	
			<u>15,788</u>					<i>1,928.00</i>	<i>20,943,288.10</i>	<i>2,896,572.00</i>
		Total	15,788					1,928.00	20,943,288.10	2,928,949.00
										23,937,997,280.00
Future										
Sep 2016	ZACA	Future	2,230	11.1072	11.1069	0.0000	0.0000	0	0.00	
			<u>2,230</u>					<i>0.00</i>	<i>0.00</i>	<i>47,663.00</i>
		Total	2,230					0.00	0.00	47,663.00
										413,818,755.50
Future										
Sep 2016	ZADK	Future	201	2.1782	2.1732	2.1805	2.1800	66	1,445,598.00	
			<u>201</u>					<i>66.00</i>	<i>1,445,598.00</i>	<i>2,366.00</i>
		Total	201					66.00	1,445,598.00	2,366.00
										53,038,185.00
Future										
Sep 2016	ZAEU	Future	37,431	16.2112	16.1748	16.2450	16.1001	1,854	30,012,600.20	
Dec 2016	ZAEU	Future	18,499	16.5777	16.5387	16.6089	16.6089	462	7,649,249.40	
Mar 2017	ZAEU	Future	4,900	16.9187	16.8841	16.8357	16.8357	23	387,221.10	
Jun 2017	ZAEU	Future	77,291	17.3247	17.2921	0.0000	0.0000	0	0.00	
			<u>138,121</u>					<i>2,339.00</i>	<i>38,049,070.70</i>	<i>9,282,577.00</i>
										127,392,740,678.30
Option										
Sep 2016	ZAEU	14.87 Put	10,000	14.9365	15.4425	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	537.3567	517.5496	0.0000	0.0000	0	0.00	

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Sep 2016	ZAEU	16.68 Call	20,000	148.7580	143.4347	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	722.5238	705.6579	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	886.0367	911.1043	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	22.9062	14.0876	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,783,691.00
		Total	184,493					2,339.00	38,049,070.70	14,066,268.00
										127,392,740,678.30
Future										
Sep 2016	ZAFR	Future	1,858	14.8113	14.7899	0.0000	0.0000	0	0.00	
			1,858					0.00	0.00	555,427.00
		Total	1,858					0.00	0.00	555,427.00
										5,762,559,314.60
Future										
Sep 2016	ZAGB	Future	47,140	19.0410	18.9425	19.0887	18.8838	1,776	33,812,678.70	
Dec 2016	ZAGB	Future	21,766	19.4279	19.3265	19.4751	19.4410	1,000	19,446,400.00	
Mar 2017	ZAGB	Future	1,172	19.7868	19.6887	19.6081	19.6081	19	372,553.90	
Jun 2017	ZAGB	Future	9,525	20.2139	20.1158	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	21.0457	20.9552	0.0000	0.0000	0	0.00	
			80,123					2,795.00	53,631,632.60	6,344,114.00
										103,272,434,136.10
Option										
Sep 2016	ZAGB	18.90 Put	1,050	292.1598	350.8596	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	2.5218	3.0048	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.0059	1.2936	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.1716	0.2341	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	97.8751	96.3588	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2231.9162	2320.7379	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	53.1996	47.6978	0.0000	0.0000	0	0.00	
			17,705					0.00	0.00	1,734,387.00
		Total	97,828					2,795.00	53,631,632.60	8,078,501.00
										103,272,434,136.10
Future										
Sep 2016	ZAJY	Future	18,271	0.1415	0.1417	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1447	0.1449	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1477	0.1480	0.0000	0.0000	0	0.00	
			23,231					0.00	0.00	779,443.00
		Total	23,231					0.00	0.00	779,443.00
										8,339,099,319.50
Future										
Sep 2016	ZAKS	Future	1,266	0.1431	0.1424	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	10.4834	10.4743	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	575	14.5318	14.4750	14.5508	14.4594	197	285,745,580.00
Dec 2016	ZAUM	Future	177	14.7944	14.7390	14.7941	14.7658	25	36,953,100.00
Mar 2017	ZAUM	Future	53	15.0390	14.9843	15.0125	14.9201	4	5,995,760.00
Jun 2017	ZAUM	Future	3	15.3273	15.2736	0.0000	0.0000	0	0.00
			<u>808</u>					<u>226.00</u>	<u>328,694,440.00</u>
		Total	808					226.00	328,694,440.00
									129,693.00
									145,642,621,490.00
									134,216.00
									145,642,621,490.00
Future									
Sep 2016	ZAUS	Future	453,559	14.5318	14.4750	14.5615	14.4125	118,432	1,714,230,119.00
Dec 2016	ZAUS	Future	102,554	14.7944	14.7390	14.8206	14.6701	13,503	199,228,093.20
Mar 2017	ZAUS	Future	78,969	15.0390	14.9843	15.0585	14.9201	59,363	890,316,142.50
Jun 2017	ZAUS	Future	149,791	15.3273	15.2736	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.6029	15.5492	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	670	15.8845	15.8323	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	16.1660	16.1155	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	16.4476	16.3987	0.0000	0.0000	0	0.00
			<u>788,383</u>					<u>191,298.00</u>	<u>2,803,774,354.70</u>
									117,958,411.00
									1,305,933,760,733.40
Option									
Sep 2016	ZAUS	13.00 Put	10,000	7.8574	8.1687	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	14.0536	15.1591	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.50 Put	11,000	25.5509	28.9739	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	29.2942	33.5207	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	525	38.4356	44.6578	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	40.2048	46.8148	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	48.0920	57.9059	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	47,050	623.8169	584.2265	0.0000	0.0000	13,000	0.00
Sep 2016	ZAUS	14.00 Put	3,500	92.0169	109.2265	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	485.1742	452.0790	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	153.3742	177.0790	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	423.8912	394.1171	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	285.9899	320.0243	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	273.3313	254.1572	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	341.5313	379.1572	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	265.1647	246.5754	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	402.6821	443.1279	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	14.72 Call	350	227.2927	211.4711	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	441.6727	483.6824	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,050	144.8461	135.3208	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	613.0461	660.3208	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	103.5612	96.5937	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	87.2773	80.4291	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1116.9732	1170.4387	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1208.0591	1262.3240	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	28.6499	27.0908	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	20.3030	20.2686	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	11.5834	11.6002	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	9.6906	9.7054	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	8.0281	8.0371	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	7.8027	7.8105	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	7.3735	7.3790	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	2.7728	3.0522	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.0462	0.9533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	10.8690	11.0167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	33.7810	34.3770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	38.6774	39.3813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	69.5903	71.0519	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	97.5487	103.2070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1572.5177	1523.7288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	118.1177	124.7288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	119.9637	126.6579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	150.2145	158.2282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1292.8399	1247.4166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	198.4399	208.4166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	211.9817	222.4808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	217.5697	228.6569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	1087.1981	1046.6302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	292.7981	307.6302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	1036.8997	997.5200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	1030.7356	991.5042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	330.1987	346.5189	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	338.0038	354.6282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	976.4825	938.6146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	370.3236	388.1643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	391.4095	410.0167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	413.1696	432.5509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	482.4804	504.2006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	100	801.3097	768.4113	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	14.50 Put	77,649	506.9097	529.4113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	573.4702	597.9983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	611.0975	636.7070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	666.9641	695.1789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	636.7311	610.4168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	775.6107	806.3941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	582.5458	558.2053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	788.1458	819.2053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	918.3025	952.3068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	925.0289	959.2170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	451.5796	433.1796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1057.1796	1094.1796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	424.0939	406.8425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1129.6939	1167.8425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1181.4944	1220.4122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1264.5328	1304.6085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1357.2778	1398.5416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	340.9468	327.2838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	310.8258	297.6739	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1516.4258	1558.6739	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	255.2048	244.4102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1906.3307	1951.9968	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1957.8140	2003.8561	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	219.4505	210.2149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2096.7286	2143.7022	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	191.4161	183.4233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	175.6392	168.3523	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	170.3597	163.3093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	166.2610	159.3988	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	131.6369	127.1479	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	124.3876	121.4182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	116.4038	113.7987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	114.9992	112.4566	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	101.9800	100.0190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	99.7446	97.8819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	98.3021	96.5032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	97.5936	95.8253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	75.9843	72.1985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	71.4675	67.5882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	70.4321	66.6011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	63.0937	59.6090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	58.5992	55.3301	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.70 Call	1,365	41.7996	39.3635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	40.2388	37.8826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	38.4374	36.1740	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	34.5221	32.4627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	31.2229	29.3381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	29.3417	27.5577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	26.3027	24.6835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	25.0930	23.5400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	16.3286	15.2706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	12.3934	11.5679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	11.8000	11.0103	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	21.7580	28.2591	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	46,000	106.7835	0.0000	0.0000	0.0000	46,000	0.00
Mar 2017	ZAUS	14.10 Put	46,000	405.7134	0.0000	0.0000	0.0000	92,000	0.00
Mar 2017	ZAUS	15.23 Put	90	988.1174	1017.7999	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1071.6021	1102.7480	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1302.8919	1337.6446	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1331.2498	1366.4062	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2114.5527	2157.2615	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	315.8684	0.0000	0.0000	0.0000	92,000	0.00
Mar 2017	ZAUS	18.43 Call	90	207.5209	202.7115	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	206.9356	202.1531	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	178.4127	174.8183	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	163.0120	160.0651	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	57.9577	55.9430	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	480.6556	493.3481	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	526.7626	540.4481	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	835.4022	858.2727	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1196.6928	1224.0542	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1379.3774	1409.1140	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	783.8204	764.1023	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	669.8656	653.3831	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	424.9140	413.7614	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	372.3817	364.9896	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	300.9499	295.4563	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	136.9976	146.3197	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	394.1773	406.6431	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	472.2185	508.7163	0.0000	0.0000	0	0.00
			<u>1,801,736</u>					<u>243,000.00</u>	<u>0.00</u>
									<u>27,905,080.00</u>
									<u>0.00</u>
			Total	2,590,119				434,298.00	2,803,774,354.70
									145,863,491.00
									1,305,933,760,733.40

<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		3,187,391					442,652.00	3,261,155,884.10	194,152,142	1,809,833,685,571.70
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