



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-September-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	2.2213	2.2257	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	16.5060	16.4715	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.7451	16.7093	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											
Oct 2016	DAGB	Future	112	19.6325	19.4013	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	19.7263	19.4924	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.5161	20.2766	0.0000	0.0000	0	0.00		
			226					0.00	0.00	38,217.00	598,335,408.80
Option											
Sep 2016	DAGB	21.20 Put	12,264	1687.0482	1912.8116	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.1907	0.0897	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	191,113.00	0.00
		Total	24,754					0.00	0.00	229,330.00	598,335,408.80
Future											
Sep 2016	DAUS	Future	0	14.7365	14.7028	0.0000	0.0000	18,400	271,151,600.00		
Sep 2016	DAUS	Future	55	14.6818	14.7092	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6964	14.7498	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.7315	14.7762	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.7344	14.7784	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.7373	14.7806	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,856	14.7402	14.7828	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	32	14.7549	14.7951	0.0000	0.0000	0	0.00		

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Oct 2016	DAUS	Future	2,700	14.7693	14.8096	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.7807	14.8211	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.8180	14.8586	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	11	14.8495	14.8905	0.0000	0.0000	11	163,485.30		
Dec 2016	DAUS	Future	250	14.9548	14.9959	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9577	14.9989	0.0000	0.0000	0	0.00		
			<u>13,384</u>					<u>18,411.00</u>	<u>271,315,085.30</u>	<u>4,066,888.00</u>	<u>44,412,532,557.20</u>

Option

Sep 2016	DAUS	15.00 Call	133	102.1739	132.4068	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	3.0381	5.0191	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	404.4744	395.5889	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.4187	1.4005	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	96.0017	97.2262	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.3251	0.3027	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	19.6427	16.7042	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	3.7959	3.0837	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	3.6570	2.9452	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	293.7661	0.0000	0.0000	0.0000	18,400	0.00
Oct 2016	DAUS	14.76 Call	18,400	361.5500	0.0000	0.0000	0.0000	36,800	0.00
Oct 2016	DAUS	14.58 Call	12,000	544.1961	563.6630	0.0000	0.0000	5,350	0.00
Oct 2016	DAUS	11.80 Put	250	2.9522	2.6732	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	44.1508	39.7765	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	7.8188	7.6389	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	7.0287	6.8492	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	24.8828	23.8636	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	212.4696	195.6397	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	417.1826	427.5561	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	622.7880	591.2234	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	139.3443	140.2937	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	576.3769	549.0438	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	146.3879	148.7864	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1338.4287	1373.8518	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	853.8167	879.6420	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	50.4968	47.0831	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1043.4646	1011.7257	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	102.9103	105.7689	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	6.9622	6.6860	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	89.2760	83.2386	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	38.2475	40.9218	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	250.3922	232.3738	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	398.1890	401.0160	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	311.2870	289.5034	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	15.89 Call	1,000	503.4356	505.8705	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	337.8457	313.0020	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	488.6496	484.1218	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	396.8422	369.5699	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	596.7546	591.9992	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	393.3306	363.0410	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	555.5094	546.1977	0.0000	0.0000	0	0.00	
			212,069					60,550.00	0.00	8,778,016.00
		Total	225,453					78,961.00	271,315,085.30	12,844,904.00
										44,412,532,557.20
Future										
Sep 2016	EUUS	Future	13,306	1.1195	1.1139	1.1159	1.1159	13,203	147,068,257.00	
			13,306					13,203.00	147,068,257.00	298,276.00
		Total	13,306					13,203.00	147,068,257.00	298,276.00
										3,381,109,512.00
Future										
Sep 2016	ZAAD	Future	10,506	11.0945	11.0783	11.0622	11.0500	52	574,624.40	
Dec 2016	ZAAD	Future	1,725	11.2690	11.2443	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,405	11.4357	11.4109	0.0000	0.0000	0	0.00	
			15,636					52.00	574,624.40	2,897,134.00
		Total	15,636					52.00	574,624.40	2,929,511.00
										23,944,235,286.40
Future										
Sep 2016	ZACA	Future	2,230	11.2388	11.2501	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	100	2.2142	2.2102	2.2030	2.2030	202	4,425,012.00	
			100					202.00	4,425,012.00	2,770.00
		Total	100					202.00	4,425,012.00	2,770.00
										61,888,209.00
Future										
Sep 2016	ZAEU	Future	37,374	16.4656	16.4393	16.4621	16.3897	474	7,796,200.40	
Dec 2016	ZAEU	Future	23,479	16.8326	16.7978	16.8219	16.8219	50	841,095.00	
Mar 2017	ZAEU	Future	4,905	17.1799	17.1445	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.5929	17.5583	0.0000	0.0000	0	0.00	
			143,049					524.00	8,637,295.40	9,289,849.00
										127,513,160,108.00
Option										
Sep 2016	ZAEU	14.87 Put	10,000	9.3059	9.9495	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	719.4914	701.4102	0.0000	0.0000	0	0.00	

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Sep 2016	ZAEU	16.68 Call	20,000	217.0398	212.9529	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	861.8733	845.9476	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	744.7290	767.0397	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	36.1694	37.4028	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,783,691.00
		Total	189,421					524.00	8,637,295.40	14,073,540.00
										127,513,160,108.00
Future										
Sep 2016	ZAFR	Future	1,858	15.0147	15.0321	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	47,161	19.5615	19.3414	19.6097	19.3274	15,989	309,603,264.50	
Dec 2016	ZAGB	Future	21,201	19.9540	19.7189	19.9772	19.9400	1,528	30,239,421.60	
Mar 2017	ZAGB	Future	1,089	20.3235	20.0851	20.3600	20.2095	55	1,119,047.50	
Jun 2017	ZAGB	Future	9,525	20.7632	20.5218	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	0	21.6094	21.3543	0.0000	0.0000	1,040	22,514,960.00	
			78,976					18,612.00	363,476,693.60	6,365,289.00
										103,685,658,731.30
Option										
Sep 2016	ZAGB	18.90 Call	1,050	769.3896	627.0146	0.0000	0.0000	1,050	0.00	
Sep 2016	ZAGB	18.90 Put	1,050	107.8896	185.6146	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	3.6251	3.5620	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.2898	1.4639	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.1371	0.4020	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	77.7006	92.6220	0.0000	0.0000	857	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	1845.5278	2026.2945	0.0000	0.0000	857	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	68.3119	60.3319	0.0000	0.0000	857	0.00	
			18,755					3,621.00	0.00	1,738,008.00
		Total	97,731					22,233.00	363,476,693.60	8,103,297.00
										103,685,658,731.30
Future										
Sep 2016	ZAJY	Future	18,270	0.1426	0.1427	0.1419	0.1419	15,892	226,796,077.90	
Dec 2016	ZAJY	Future	3,592	0.1458	0.1459	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1488	0.1489	0.0000	0.0000	0	0.00	
			23,230					15,892.00	226,796,077.90	795,335.00
		Total	23,230					15,892.00	226,796,077.90	795,335.00
										8,565,895,397.40
Future										
Sep 2016	ZAKS	Future	1,266	0.1448	0.1453	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20,449.00
										283,026,470.00

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Total			1,266					0.00	0.00	20,449.00	283,026,470.00
Future											
Sep 2016	ZANZ	Future	100	10.7143	10.7006	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	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	589	14.7081	14.7586	14.7919	14.6550	151	222,542,870.00		
Dec 2016	ZAUM	Future	176	14.9725	15.0137	15.0467	14.9612	80	119,953,650.00		
Mar 2017	ZAUM	Future	53	15.2213	15.2627	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	15.5145	15.5572	0.0000	0.0000	0	0.00		
			<u>821</u>					<u>231.00</u>	<u>342,496,520.00</u>	130,031.00	146,141,746,830.00
Total			821					231.00	342,496,520.00	134,554.00	146,141,746,830.00
Future											
Sep 2016	ZAUS	Future	446,449	14.7081	14.7586	14.7917	14.6485	87,794	1,293,859,588.40		
Dec 2016	ZAUS	Future	114,006	14.9725	15.0137	15.0561	14.9200	80,373	1,206,007,714.70		
Mar 2017	ZAUS	Future	79,971	15.2213	15.2627	15.3008	15.1918	3,074	46,908,451.30		
Jun 2017	ZAUS	Future	149,681	15.5145	15.5572	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.7931	15.8357	0.0000	0.0000	425	6,713,300.00		
Dec 2017	ZAUS	Future	670	16.0729	16.1136	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.3526	16.3914	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.6324	16.6693	0.0000	0.0000	0	0.00		
			<u>793,617</u>					<u>171,666.00</u>	<u>2,553,489,054.40</u>	118,229,732.00	1,309,948,724,548.60
Option											
Sep 2016	ZAUS	13.00 Put	10,000	4.9165	4.8821	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	9.2951	9.0069	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	14.5439	16.1164	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	16.1602	18.3471	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	20.0599	23.7801	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	20.8106	24.8303	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	24.1581	29.5162	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	47,050	748.7856	806.0143	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Put	3,500	40.6856	47.4143	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	588.8467	646.1036	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	80.7467	87.5036	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	516.6882	573.2012	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	181.6395	184.4405	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	335.1993	386.0839	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	227.0993	227.4839	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	350	325.0020	375.3467	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.70 Put	1,400	278.4411	275.9584	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	277.6666	324.8964	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	312.4886	307.7368	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,650	175.5939	214.1064	0.0000	0.0000	4,000	0.00
Sep 2016	ZAUS	15.00 Put	1,565	467.4939	455.5064	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	124.5199	156.7084	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	104.4693	133.5878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	700	949.6085	922.0334	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1037.8816	1008.5035	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	31.4831	49.6849	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	20.6299	35.8154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	10.5336	18.6664	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	8.8828	15.5518	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	7.4435	12.8176	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	7.2490	12.4470	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	6.8790	11.7419	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	2.4423	3.1836	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.4381	1.8476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	9.6767	9.0870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	0	27.2434	25.3947	0.0000	0.0000	24,146	0.00
Dec 2016	ZAUS	12.59 Put	2,800	30.9129	28.8018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	53.9337	50.2013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	71.7711	66.8224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1719.7480	1753.1252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	87.2480	79.4252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	88.7500	80.8338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	113.6397	104.2677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1426.6948	1456.4331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	154.1948	142.7331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	165.7410	153.7358	0.0000	0.0000	1,580	0.00
Dec 2016	ZAUS	13.77 Put	19,800	170.5223	158.2969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	1205.8076	1231.3750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	233.3076	217.6750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	1151.8648	1176.4427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	1145.2446	1169.6982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	266.1489	249.2810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	273.0449	255.9286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	1086.8863	1110.2325	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	301.7203	283.6222	0.0000	0.0000	329	0.00
Dec 2016	ZAUS	14.25 Put	1,040	320.5322	301.8220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	340.0300	320.7144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	988.6209	1010.0257	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.45 Put	20,000	402.6264	381.5238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	100	897.3515	916.8671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	424.8515	403.1671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	485.7758	462.6152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	500.4744	0.0000	0.0000	0.0000	40,000	0.00
Dec 2016	ZAUS	14.70 Put	2,000	520.4365	496.5032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	572.1561	547.1517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	716.9118	732.4848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	671.9238	644.7801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	656.1761	669.8247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	683.6761	656.1247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	806.3533	777.0666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	812.7232	783.3564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	510.3543	520.7320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	937.8543	907.0320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	485.3944	495.0655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	479.4046	488.8509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1006.9046	975.1509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1056.5334	1024.3503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1136.3224	1103.5022	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1225.7343	1192.2779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	386.1796	393.6750	0.0000	0.0000	658	0.00
Dec 2016	ZAUS	16.00 Call	25,436	352.3097	359.1159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1379.8097	1345.4159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	290.9287	297.2390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1760.8086	1725.2453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1811.1869	1775.3893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	250.5646	255.8919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	1947.3436	1910.9695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	218.8469	223.4084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	200.9714	205.1053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	194.9834	198.9742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	190.3381	194.2177	0.0000	0.0000	102,666	0.00
Dec 2016	ZAUS	17.39 Call	2,800	151.0069	153.9699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	141.6496	144.3972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	129.4013	131.6700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	127.7880	129.4317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	112.8610	114.0580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	110.3004	111.4587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	108.6491	109.7800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	107.8375	108.9574	0.0000	0.0000	658	0.00
Dec 2016	ZAUS	18.12 Put	0	3255.3375	3215.2574	0.0000	0.0000	45	0.00

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Dec 2016	ZAUS	18.89 Call	17,000	83.1552	83.9259	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	80.9460	81.6882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	80.4696	81.2073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	75.4239	77.7692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	70.1823	73.9979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	50.4843	53.4050	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	48.6443	51.4777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	46.5184	49.2498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	41.8886	44.3944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	37.9766	40.2874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	35.7412	37.9388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	32.1222	34.1331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	30.6786	32.6139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	20.1613	21.5211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	15.3969	16.4782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	14.6756	15.7135	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	17.8032	16.1936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	46,000	89.6776	80.8344	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	359.9593	334.3293	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	899.0320	859.6227	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	978.2521	937.9697	0.0000	0.0000	565	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1198.9754	1156.8087	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1226.1547	1183.8035	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1985.4419	1941.0300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	358.8389	355.4984	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	231.8685	227.0018	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	231.2030	226.3426	0.0000	0.0000	565	0.00
Mar 2017	ZAUS	19.00 Call	6,370	198.7809	194.1432	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	181.2562	176.7953	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	70.4027	70.2310	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	437.5608	408.0541	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	480.6275	449.3172	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	766.1809	725.7093	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1111.8129	1065.9041	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1287.0407	1240.0046	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	866.0143	859.8968	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	741.3577	733.9341	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	473.6822	465.4930	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	410.3751	401.0787	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	330.6168	322.1057	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	120.6415	104.6516	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	356.1902	328.8223	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	13.64 Put	70,530	437.8334	430.8099	0.0000	0.0000	0	0.00	
			<u>1,853,623</u>					<u>175,212.00</u>	<u>0.00</u>	<u>28,089,392.00</u>
		Total	2,647,240					346,878.00	2,553,489,054.40	146,319,124.00
										1,309,948,724,548.60
Grand Total			3,244,115					478,176.00	3,918,278,620.00	194,751,713
										1,815,578,436,187.80