



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-July-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									
Jul 2016	DAEU	Future	65	15.8154	15.7014	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.8510	15.7529	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.0327	15.9336	0.0000	0.0000	0	0.00
			<u>102</u>					<u>0.00</u>	<u>0.00</u>
		Total	102					0.00	0.00
									<i>103 714.00</i>
									<i>1 311 437 018.60</i>
Future									
Aug 2016	DAGB	Future	131	18.7600	18.7948	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	18.8294	18.8676	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	19.8064	19.8432	0.0000	0.0000	0	0.00
			<u>207</u>					<u>0.00</u>	<u>0.00</u>
									<i>37 927.00</i>
									<i>593 180 521.00</i>
Option									
Aug 2016	DAGB	19.00 Call	11,000	185.5729	207.1080	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2351.1696	2314.6230	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	0.8015	1.1454	0.0000	0.0000	0	0.00
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>
		Total	35,735					0.00	0.00
									<i>191 113.00</i>
									<i>0.00</i>
Future									
Jul 2016	DAUS	Future	0	14.2425	14.2833	0.0000	0.0000	265	3,774,262.50
Jul 2016	DAUS	Future	157	14.2621	14.2833	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.2629	14.2958	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.2891	14.3229	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.3320	14.3673	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	37	14.3381	14.3736	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.3803	14.4158	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.4165	14.4523	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.4611	14.4970	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6319	14.6678	0.0000	0.0000	0	0.00

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		9,570					265.00	3,774,262.50	
								3 937 873.00	
								42 583 722 328.80	
Option									
Aug 2016	DAUS	14.52 Put	18,400	293.2998	282.1069	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	18.2644	27.8152	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.36 Call	6,000	81.7407	107.4524	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	1.8195	2.1018	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	293.0932	280.2252	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	8.3798	10.5341	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	7.9290	8.2916	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	320.0929	307.3670	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1552.5590	1518.7613	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.8037	0.9436	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	5.8180	6.0267	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.3235	0.3323	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	39.8571	39.2000	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	1.7980	1.7969	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	1.8330	1.8007	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	152.5290	169.5438	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	14.1715	18.2585	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	754.9876	737.7693	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.2788	2.1450	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	3.7754	4.1831	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	95.3509	95.6345	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	4.8483	5.7217	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	3.9125	4.5794	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	459.4736	485.1198	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.7345	8.0532	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	133.1525	136.7566	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	21.9773	21.8164	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	21.1004	20.9165	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	86.4549	90.6735	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	897.1281	878.9013	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	138.3092	144.4172	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	831.3749	815.9434	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	140.7599	146.0445	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	111.5825	117.5249	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1326.8099	1303.2086	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	99.3527	101.6758	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	10.3108	11.1960	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	175.1034	181.1588	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	36.5554	35.9793	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	367.9063	374.0409	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	16.17 Call	2,000	344.5289	355.0047	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	441.1445	445.0328	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	432.7563	446.5688	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	447.1758	452.2255	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	426.6522	429.8066	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	515.7586	518.9604	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	522.5304	527.5471	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	501.3745	506.5152	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	495.9292	492.1486	0.0000	0.0000	0	0.00	
			<u>190,569</u>					<u>0.00</u>	<u>0.00</u>	<u>8 254 366.00</u>
	Total		200,139					265.00	3,774,262.50	12 192 239.00
										42 583 722 328.80
Future										
Sep 2016	EUUS	Future	11,955	1.1111	1.1016	0.0000	0.0000	13	144,456.00	
			<u>11,955</u>					<u>13.00</u>	<u>144,456.00</u>	<u>283 638.00</u>
	Total		11,955					13.00	144,456.00	283 638.00
										3 217 870 118.00
Future										
Sep 2016	ZAAD	Future	8,139	10.7962	10.7571	10.8049	10.7994	375	4,051,150.00	
Dec 2016	ZAAD	Future	207	10.9572	10.9171	10.9593	10.9593	125	1,369,912.50	
Mar 2017	ZAAD	Future	3,305	11.1105	11.0685	11.1013	11.1013	125	1,387,662.50	
			<u>11,651</u>					<u>625.00</u>	<u>6,808,725.00</u>	<u>2 876 297.00</u>
	Total		11,651					625.00	6,808,725.00	2 908 674.00
										23 725 599 091.00
Future										
Sep 2016	ZADK	Future	306	2.1517	2.1380	0.0000	0.0000	0	0.00	
			<u>306</u>					<u>0.00</u>	<u>0.00</u>	<u>2 132.00</u>
	Total		306					0.00	0.00	2 132.00
										47 977 137.00
Future										
Sep 2016	ZAEU	Future	38,483	15.9902	15.8924	16.0253	15.9584	381	6,088,815.70	
Dec 2016	ZAEU	Future	18,015	16.3410	16.2392	16.2987	16.2987	125	2,037,337.50	
Mar 2017	ZAEU	Future	4,921	16.6715	16.5688	16.6256	16.6256	125	2,078,200.00	
Jun 2017	ZAEU	Future	77,291	17.0664	16.9593	0.0000	0.0000	0	0.00	
			<u>138,710</u>					<u>631.00</u>	<u>10,204,353.20</u>	<u>9 179 474.00</u>
										125 752 734 784.00
Option										
Sep 2016	ZAEU	14.87 Put	10,000	57.1214	78.7928	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	509.6513	468.8331	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	192.1160	178.3857	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	670.5759	637.6166	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1088.6028	1163.6082	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	28.4511	26.7863	0.0000	0.0000	0	0.00		
			46,372					0.00	0.00	4 737 191.00	0.00
		Total	185,082					631.00	10,204,353.20	13 916 665.00	125 752 734 784.00
Future											
Sep 2016	ZAFR	Future	1,858	14.6981	14.5603	0.0000	0.0000	0	0.00		
			1,858					0.00	0.00	555 074.00	5 757 415 673.40
		Total	1,858					0.00	0.00	555 074.00	5 757 415 673.40
Future											
Sep 2016	ZAGB	Future	56,970	18.9069	18.9434	19.0000	18.9220	3,951	74,836,196.70		
Dec 2016	ZAGB	Future	1,202	19.2766	19.3121	19.3272	19.3120	1,772	34,244,380.00		
Mar 2017	ZAGB	Future	1,815	19.6248	19.6618	19.6674	19.6674	100	1,966,740.00		
Jun 2017	ZAGB	Future	9,571	20.0418	20.0782	0.0000	0.0000	46	923,496.00		
Dec 2017	ZAGB	Future	520	20.3712	20.4029	0.0000	0.0000	0	0.00		
			70,078					5,869.00	111,970,812.70	6 043 275.00	97 666 832 794.00
Option											
Sep 2016	ZAGB	18.90 Put	15,000	451.9882	443.1525	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	9.4169	10.4846	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	7.6695	8.0293	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	3.2941	3.7853	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	117.8948	117.4221	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	409.8847	405.0502	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2355.3500	2332.1657	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3802.1276	3773.6066	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	62.6534	60.5553	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	19.3869	18.1445	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1 706 439.00	0.00
		Total	113,382					5,869.00	111,970,812.70	7 749 714.00	97 666 832 794.00
Future											
Sep 2016	ZAJY	Future	969	0.1376	0.1367	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	4,001	0.1406	0.1397	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1435	0.1426	0.0000	0.0000	0	0.00		
			6,460					0.00	0.00	759 686.00	8 068 197 329.40
		Total	6,460					0.00	0.00	759 686.00	8 068 197 329.40
Future											
Sep 2016	ZAKS	Future	1,266	0.1406	0.1411	0.0000	0.0000	0	0.00		
			1,266					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

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Future										
Sep 2016	ZAUM	Future	797	14.3914	14.4270	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	131	14.6459	14.6819	14.6544	14.6544	3	4,396,320.00	
Mar 2017	ZAUM	Future	52	14.8839	14.9192	0.0000	0.0000	0	0.00	
			<u>980</u>					<u>3.00</u>	<u>4,396,320.00</u>	<u>127 895.00</u>
		Total	980					3.00	4,396,320.00	132 418.00
										143 144 077 400.00
Future										
Sep 2016	ZAUS	Future	557,997	14.3914	14.4270	14.4168	14.3168	14,887	214,452,696.70	
Dec 2016	ZAUS	Future	113,860	14.6459	14.6819	14.6638	14.5776	1,640	23,982,827.70	
Mar 2017	ZAUS	Future	30,779	14.8839	14.9192	14.8325	14.8325	250	3,708,125.00	
Jun 2017	ZAUS	Future	157,705	15.1667	15.2012	0.0000	0.0000	6,184	93,650,636.00	
Sep 2017	ZAUS	Future	2,700	15.3115	15.3421	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.3486	15.3771	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.3857	15.4122	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.4228	15.4472	0.0000	0.0000	0	0.00	
			<u>863,251</u>					<u>22,961.00</u>	<u>335,794,285.40</u>	<u>115 907 477.00</u>
										1 277 090 263 443.10
Option										
Sep 2016	ZAUS	13.24 Put	405	42.7997	42.8113	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.50 Put	11,000	79.5040	79.0387	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	90.6481	90.0040	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	7,500	116.3980	115.2998	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	1,400	121.1642	119.9741	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	7,500	142.8091	140.4822	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	606.8671	638.5383	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Call	700	490.3607	520.1515	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	500	298.9607	293.1515	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.30 Call	11,000	438.4085	467.1224	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,300	457.4234	447.0989	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	310.9002	334.8129	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	519.5002	507.8129	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.62 Call	5,000	303.7579	327.3963	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	1,400	585.2057	572.1421	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.72 Call	5,000	270.1612	292.4228	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.76 Put	20,000	626.2717	612.3864	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.85 Call	1,000	231.4488	251.9347	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Call	2,200	193.0978	211.5844	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	1,565	801.6978	784.5844	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.20 Call	11,000	150.9402	167.0216	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	133.1916	148.1215	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	1299.7990	1275.9949	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	15.70 Put	325	1388.9282	1364.1961	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	65.5082	75.0574	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	54.2433	62.9142	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	52.0869	60.5442	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	31.9401	38.1499	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	27.1237	32.7070	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	22.7235	27.6918	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	22.1134	26.9925	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	20.9424	25.6480	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	6.0908	7.4639	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.5464	0.6099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.1737	15.8441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	95.0121	103.1915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	133.7330	142.0265	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	161.3268	169.4312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	197.8615	205.4833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	254.8435	261.3678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	271.6129	276.7912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	365.5832	368.1491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	452.7951	452.7678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	500.3509	498.8890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	576.4949	572.7460	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	603.1336	598.5932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	675.2459	668.5978	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	716.2905	708.5214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	777.1945	767.8300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	846.7548	835.6247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	892.3648	880.1173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	551.4817	574.9170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	905.5817	893.0170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1042.6703	1026.7591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1049.7495	1033.7035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	433.5455	450.9095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1187.6455	1169.0095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	408.5436	424.5992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1262.6436	1242.6992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1316.0684	1295.2369	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1401.4877	1379.2983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1496.5892	1472.9883	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	332.6713	344.5038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1657.7534	1632.6053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1823.1850	1796.3472	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	16.31 Call	66,000	251.8991	260.2015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2053.1010	2024.2393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2105.1132	2075.8410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	218.4177	225.0117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2245.2778	2214.9781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	192.0107	197.2330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	177.0774	181.5180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	172.0638	176.2416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	168.1702	172.1461	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	130.8336	131.6321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	122.8889	123.0695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	121.4871	121.5576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	108.4228	107.4835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	106.1680	105.0561	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	104.7106	103.4862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	103.9932	102.7153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	75.7241	76.2384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	71.0508	71.5115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	70.0489	70.4982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	62.9389	63.3094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	58.5751	58.8987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	42.1883	42.3488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	40.6584	40.8049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	38.8908	39.0216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	35.0417	35.1394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	31.7894	31.8606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	29.9309	29.9877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	26.9218	26.9565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	25.7213	25.7477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	16.9691	16.9444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	15.6951	15.6646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	12.9977	12.9572	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	12.3958	12.3534	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1109.7409	1096.3065	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1196.7132	1181.5154	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1436.5616	1416.7258	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1465.9610	1445.6678	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2263.3826	2234.2373	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	216.4226	211.7500	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	215.8477	211.1348	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	187.7184	180.8805	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	168.5858	163.1159	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>			
Mar 2017	ZAUS	21.42 Call	1,800	58.5287	55.3692	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	602.6664	0.0000	0.0000	0.0000	2,000	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	939.8346	929.7979	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1316.9398	1298.6173	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1506.3855	1484.6561	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	654.3313	0.0000	0.0000	0.0000	4,000	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	423.3854	419.1378	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	378.1142	369.8932	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	308.8712	296.3044	0.0000	0.0000	0	0.00		
			<u>1,398,399</u>					<u>6,000.00</u>	<u>0.00</u>	<u>26 742 997.00</u>	<u>0.00</u>
	Total		<u>2,261,650</u>					<u>28,961.00</u>	<u>335,794,285.40</u>	<u>142 650 474.00</u>	<u>1 277 090 263 443.10</u>

Grand Total	2,830,566					36,367.00	473 093 214.80	189,839,186	1,769,134,675,909.60
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