



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	608.3988	515.5753	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20,000.00</u>	<u>7,214,600.00</u>
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	20,000.00	7,214,600.00
<b>Future</b>											
Oct 2016	CAHA	Future	30,000	51.2721	56.3349	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	30,000.00	1,490,700.00
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0858	2.1153	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>
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9,090,195.00
<b>Future</b>											
Sep 2016	DAEU	Future	34	15.5095	15.7272	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.7284	15.9475	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>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394,460.00	1,329,981,645.20
<b>Future</b>											
Oct 2016	DAGB	Future	117	17.9983	18.3804	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	18.0840	18.4664	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.7969	19.1912	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>0.00</u>	<u>0.00</u>	<u>50,486.00</u>	<u>826,163,831.80</u>
		<b>Total</b>	<b>231</b>					<b>0.00</b>	<b>0.00</b>	241,599.00	826,163,831.80
<b>Future</b>											
Sep 2016	DAUS	Future	500	13.8694	14.0441	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>		
Sep 2016	DAUS	Future	1,050	13.8721	14.0468	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	12,740	13.8748	14.0496	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,870	13.8775	14.0523	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	56	13.8909	14.0661	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	40,000	13.8963	14.0716	0.0000	0.0000	80,000	1,113,212,000.00		
Oct 2016	DAUS	Future	1,200	13.9044	14.0798	0.0000	0.0000	500	6,952,250.00		
Oct 2016	DAUS	Future	10,000	13.9125	14.0881	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	832	13.9152	14.0908	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	13.9503	14.1265	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	14	13.9805	14.1565	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.0777	14.2545	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.0804	14.2572	0.0000	0.0000	0	0.00		
			<u>71,763</u>					<u>80,500.00</u>	<u>1,120,164,250.00</u>	<u>4,221,510.00</u>	<u>46,594,425,039.00</u>

Option

Sep 2016	DAUS	11.80 Put	250	0.1077	0.1293	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	45.4017	23.8782	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.0915	0.0678	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.0594	0.0425	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.25 Call	20,000	73.6178	134.3581	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	10,000	9.0487	20.1503	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	80.3330	135.4763	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.45 Call	10,000	54.7957	96.7845	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	760.5538	616.1261	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	25.0900	46.6692	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	753.7867	610.6629	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	231.9281	165.3088	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	282.2199	389.1208	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	267.8968	371.6873	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	144.0984	210.1362	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	115.7379	169.2499	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	643.2379	521.1499	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	113.6310	162.3347	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	1.7964	2.1527	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	141.8142	103.0186	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.8534	1.6555	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.7398	1.4496	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	77.9652	55.6151	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	529.6219	428.3893	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	85.9991	121.6220	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1184.2823	1039.8498	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	12.2070	20.8450	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1107.0356	974.4494	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	16.36 Call	8,695	25.7901	36.5618	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	622.1530	748.1719	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	317.6185	398.2945	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	133.1909	103.8296	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1679.3454	1530.9705	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	16.6731	25.6687	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.8361	10.1822	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	225.1466	179.9680	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	2.2942	2.6241	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	978.9632	866.4740	0.0000	0.0000	15,000	0.00		
Jan 2017	DAUS	13.95 Put	2,000	515.1300	444.7415	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	165.3555	198.9279	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	609.3938	532.8060	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	229.0926	271.2451	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	605.4652	537.7325	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	260.1014	297.1198	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	691.9047	620.8965	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	332.0995	376.4679	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	654.4708	598.4070	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	341.1126	375.1503	0.0000	0.0000	0	0.00		
			<u>348,315</u>					<u>15,000.00</u>	<u>0.00</u>	<u>9,265,016.00</u>	<u>0.00</u>
<b>Total</b>			<b>420,078</b>					<b>95,500.00</b>	<b>1,120,164,250.00</b>	<b>13,486,526.00</b>	<b>46,594,425,039.00</b>
<b>Future</b>											
Dec 2016	EUUS	Future	13,266	1.1214	1.1229	0.0000	0.0000	0	0.00		
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>	<u>324,948.00</u>	<u>3,681,709,787.00</u>
<b>Total</b>			<b>13,266</b>					<b>0.00</b>	<b>0.00</b>	<b>324,948.00</b>	<b>3,681,709,787.00</b>
<b>Future</b>											
Dec 2016	ZAAD	Future	11,832	10.6226	10.7685	10.6706	10.6705	4,709	50,064,996.90		
Mar 2017	ZAAD	Future	3,392	10.7755	10.9233	0.0000	0.0000	13	140,400.00		
Jun 2017	ZAAD	Future	91	10.9569	11.1046	0.0000	0.0000	0	0.00		
			<u>15,315</u>					<u>4,722.00</u>	<u>50,205,396.90</u>	<u>2,939,808.00</u>	<u>24,403,216,144.50</u>
<b>Total</b>			<b>15,315</b>					<b>4,722.00</b>	<b>50,205,396.90</b>	<b>2,972,185.00</b>	<b>24,403,216,144.50</b>
<b>Future</b>											
Dec 2016	ZACA	Future	4,333	10.6670	10.8259	0.0000	0.0000	0	0.00		
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64,878.00</u>	<u>602,420,397.70</u>
<b>Total</b>			<b>4,333</b>					<b>0.00</b>	<b>0.00</b>	<b>64,878.00</b>	<b>602,420,397.70</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAEU	Future	47,135	15.8045	16.0247	15.9199	15.8100	3,733	59,132,926.70		
Mar 2017	ZAEU	Future	8,750	16.1258	16.3503	16.2340	16.2340	5	81,220.00		
Jun 2017	ZAEU	Future	77,586	16.5069	16.7339	0.0000	0.0000	32,258	533,579,578.00		
			<u>133,471</u>					<u>35,996.00</u>	<u>592,793,724.70</u>	<u>9,441,116.00</u>	<u>129,953,683,305.10</u>
<b>Option</b>											
Dec 2016	ZAEU	16.50 Call	450	353.4212	438.5655	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1356.7837	1203.4190	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	4.1354	5.5434	0.0000	0.0000	0	0.00		
			<u>6,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4,783,691.00</u>	<u>0.00</u>
		<b>Total</b>	<b>139,843</b>					<b>35,996.00</b>	<b>592,793,724.70</b>	<b>14,224,807.00</b>	<b>129,953,683,305.10</b>
<b>Future</b>											
Dec 2016	ZAFR	Future	1,858	14.4682	14.6400	0.0000	0.0000	0	0.00		
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>563,223.00</u>	<u>5,877,580,739.30</u>
		<b>Total</b>	<b>1,858</b>					<b>0.00</b>	<b>0.00</b>	<b>563,223.00</b>	<b>5,877,580,739.30</b>
<b>Future</b>											
Dec 2016	ZAGB	Future	57,593	18.2847	18.6699	18.5269	18.3208	163	2,998,047.70		
Mar 2017	ZAGB	Future	3,508	18.6204	19.0128	0.0000	0.0000	3	55,890.00		
Jun 2017	ZAGB	Future	12,625	19.0173	19.4141	0.0000	0.0000	0	0.00		
			<u>73,726</u>					<u>166.00</u>	<u>3,053,937.70</u>	<u>6,551,966.00</u>	<u>107,223,994,060.60</u>
<b>Option</b>											
Dec 2016	ZAGB	17.13 Put	4,885	193.9120	128.9168	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	3178.1147	2829.2606	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	29.6597	40.4449	0.0000	0.0000	0	0.00		
			<u>14,655</u>					<u>0.00</u>	<u>0.00</u>	<u>1,738,008.00</u>	<u>0.00</u>
		<b>Total</b>	<b>88,381</b>					<b>166.00</b>	<b>3,053,937.70</b>	<b>8,289,974.00</b>	<b>107,223,994,060.60</b>
<b>Future</b>											
Dec 2016	ZAHK	Future	7,100	1.8185	1.8409	1.8409	1.8409	7,838	143,027,518.00		
			<u>7,100</u>					<u>7,838.00</u>	<u>143,027,518.00</u>	<u>14,600.00</u>	<u>286,432,633.00</u>
		<b>Total</b>	<b>7,100</b>					<b>7,838.00</b>	<b>143,027,518.00</b>	<b>14,600.00</b>	<b>286,432,633.00</b>
<b>Future</b>											
Dec 2016	ZAJY	Future	21,495	0.1391	0.1408	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,360	0.1420	0.1437	0.0000	0.0000	8	113,304.00		
			<u>22,855</u>					<u>8.00</u>	<u>113,304.00</u>	<u>840,482.00</u>	<u>9,198,174,447.40</u>
		<b>Total</b>	<b>22,855</b>					<b>8.00</b>	<b>113,304.00</b>	<b>840,482.00</b>	<b>9,198,174,447.40</b>
<b>Future</b>											
Dec 2016	ZAKS	Future	1,382	0.1373	0.1383	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
			1,382					0.00	0.00	
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	
								24,363.00	336,346,550.00	
								24,363.00	336,346,550.00	
<b>Future</b>										
	Dec 2016	ZAUM	Future	370	14.0938	14.2708	14.1706	14.1078	63	89,020,080.00
	Mar 2017	ZAUM	Future	57	14.3238	14.5037	14.3465	14.3243	45	64,527,350.00
				427					108.00	153,547,430.00
		<b>Total</b>	<b>427</b>					<b>108.00</b>	<b>153,547,430.00</b>	
								136,109.00	148,373,861,290.00	
								136,109.00	148,373,861,290.00	
<b>Future</b>										
	Dec 2016	ZAUS	Future	515,879	14.0938	14.2708	14.1752	14.0948	61,188	864,848,725.70
	Mar 2017	ZAUS	Future	91,437	14.3238	14.5037	14.4011	14.3359	5,409	77,744,821.50
	Jun 2017	ZAUS	Future	149,586	14.5958	14.7769	14.6870	14.6017	37,517	547,769,106.00
	Sep 2017	ZAUS	Future	2,700	14.8499	15.0338	0.0000	0.0000	0	0.00
	Dec 2017	ZAUS	Future	670	15.1850	15.3703	0.0000	0.0000	0	0.00
	Mar 2018	ZAUS	Future	70	15.5239	15.7096	0.0000	0.0000	0	0.00
	Jun 2018	ZAUS	Future	70	15.8627	16.0488	0.0000	0.0000	0	0.00
				760,412					104,114.00	1,490,362,653.20
									121,153,035.00	1,351,942,806,098.80
									121,153,035.00	1,351,942,806,098.80
<b>Option</b>										
	Dec 2016	ZAUS	11.80 Put	250	17.8716	16.3480	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	12.59 Put	2,800	65.0421	49.3119	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.00 Put	151,550	130.4651	105.9310	0.0000	0.0000	263	0.00
	Dec 2016	ZAUS	13.22 Put	725	184.2295	151.6074	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.34 Call	2,800	973.0218	1113.1088	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.34 Put	7,800	219.2218	182.3088	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.35 Put	4,500	222.3275	185.1473	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.50 Put	25,686	274.8308	231.2488	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.70 Call	1,230	751.3600	874.0322	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.70 Put	3,000	357.5600	303.2322	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.75 Put	12,000	380.2333	323.1309	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	13.77 Put	19,800	389.5258	331.3025	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.00 Call	3,450	599.0812	704.8216	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.00 Put	88,460	505.2812	434.0216	0.0000	0.0000	481	0.00
	Dec 2016	ZAUS	14.08 Call	5,000	563.0841	664.2669	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.09 Call	1,200	558.7137	659.3310	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.10 Put	2,800	560.5749	483.6243	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.12 Put	5,550	572.2010	493.8986	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.18 Call	4,200	521.5615	616.2118	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.20 Put	2,000	619.8366	536.1482	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.25 Put	6,040	650.5129	563.4830	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.30 Put	3,100	681.8644	592.2547	0.0000	0.0000	0	0.00
	Dec 2016	ZAUS	14.33 Put	5,000	700.9925	609.8479	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.34 Call	1,400	461.2206	546.5690	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	779.8013	682.6564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	407.4868	484.9101	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	14.50 Put	77,649	813.6868	714.1101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	904.5110	798.8162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	926.0071	818.9420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	351.4965	420.0809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	954.9687	846.1049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1028.8176	916.2144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	307.9601	370.1169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	276.3399	333.5221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1182.5399	1062.7221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	255.8155	309.6651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	236.8775	287.5667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1343.0775	1216.7667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1351.2657	1224.6511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	222.7902	271.0776	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	203.3050	248.1897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1509.5050	1377.3897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	191.3328	233.4934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1594.6590	1459.1598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1654.5423	1517.2186	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1749.7712	1609.7339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1855.1080	1712.3124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	143.2145	176.3308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	127.4783	157.5269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2033.6783	1886.7269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	117.1182	145.1014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	44,000	100.5393	125.1277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2465.3165	2310.4983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2521.4080	2365.7513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	83.9463	105.0189	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2671.8814	2514.1520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	71.3671	89.6833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	64.5493	82.7878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	62.6897	80.6447	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	61.2530	78.9877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	49.3368	65.1814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	46.5633	61.9474	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	42.9084	57.6735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	42.2696	56.9240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	36.4080	50.0256	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	18.06 Call	1,400	35.4141	48.8495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	34.7738	48.0914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	34.4599	47.7202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	18.6884	24.8178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	17.1344	22.8319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	16.8059	22.4112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	14.5242	19.4791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	13.1684	17.7282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	8.4148	11.5253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	8.0010	10.9795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	7.5298	10.3568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	6.5309	9.0313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	5.7172	7.9458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	5.2655	7.3406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	4.5557	6.3856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	4.2804	6.0136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	2.4239	3.4774	0.0000	0.0000	481	0.00
Dec 2016	ZAUS	21.24 Call	5,700	1.6832	2.4469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	1.5775	2.2986	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	68.6942	53.4924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	221.2344	187.2334	0.0000	0.0000	710	0.00
Mar 2017	ZAUS	14.10 Put	46,000	656.6955	580.4312	0.0000	0.0000	710	0.00
Mar 2017	ZAUS	14.40 Put	45,132	828.1997	741.0891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	985.6303	889.7546	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1394.3598	1279.5642	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1493.3829	1374.9306	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1762.3550	1635.4377	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1794.8630	1667.0266	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	367.1983	418.4595	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	296.2251	340.3522	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2653.8235	2508.9989	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	177.4965	201.8745	0.0000	0.0000	710	0.00
Mar 2017	ZAUS	18.43 Call	90	125.7677	140.8023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	125.4316	140.4159	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	94.7598	115.7486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	75.2492	92.7730	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	20.5598	26.6760	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	583.9335	530.4934	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	602.0566	0.0000	0.0000	0.0000	60,000	0.00
Jun 2017	ZAUS	14.11 Put	2,850	721.4419	654.2476	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	758.3166	689.0150	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	785.2139	714.4121	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>	
Jun 2017	ZAUS	14.89 Put	1,297	1179.6873	1090.2989	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1602.1442	1495.7887	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Call	2,280	628.3679	696.4629	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1812.5679	1699.5629	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.86 Call	30,000	610.0376	0.0000	0.0000	0.0000	60,000	0.00	
Jun 2017	ZAUS	16.10 Call	1,400	558.3934	619.9676	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.26 Call	2,850	525.8446	585.4725	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	442.5055	493.9019	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	286.7746	316.5854	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	256.1227	282.4054	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	174.3777	203.0037	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	256.0233	230.0346	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	603.1589	556.5596	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	623.9261	588.7403	0.0000	0.0000	0	0.00	
			<u>1,803,784</u>					<u>124,355.00</u>	<u>0.00</u>	<u>28,717,637.00</u>
		<b>Total</b>	<b>2,564,196</b>					<b>228,469.00</b>	<b>1,490,362,653.20</b>	<b>149,870,672.00</b>
										<b>1,351,942,806,098.80</b>

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<b>Grand Total</b>	<b>3,330,234</b>	<b>372,807.00</b>	<b>3,553,268,214.50</b>	<b>199,498,207</b>	<b>1,870,099,026,107.20</b>
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