



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	99	17.0484	16.5795	0.0000	0.0000	0	0.00		
Jul 2016	DAEU	Future	136	17.1005	16.6331	0.0000	0.0000	0	0.00		
			235					0.00	0.00	103,374.00	1,305,861,938.20
		<b>Total</b>	<b>235</b>					<b>0.00</b>	<b>0.00</b>	<b>392,974.00</b>	<b>1,305,861,938.20</b>
<b>Future</b>											
Apr 2017	DAGB	Future	73	21.7750	21.7875	0.0000	0.0000	0	0.00		
			73					0.00	0.00	37,662.00	588,000,883.20
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	980.9659	965.4119	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	26.4811	26.7885	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	180,113.00	0.00
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>	<b>217,775.00</b>	<b>588,000,883.20</b>
<b>Future</b>											
Jun 2016	DAUS	Future	396	15.5288	14.9091	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	339	15.5288	14.9091	0.0000	0.0000	339	5,220,769.50		
Jun 2016	DAUS	Future	711	15.5289	14.9119	0.0000	0.0000	22	334,389.00		
Jul 2016	DAUS	Future	370	15.5750	14.9569	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.6144	14.9946	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.6176	14.9977	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	15.6209	15.0008	0.0000	0.0000	217	3,365,713.40		
Aug 2016	DAUS	Future	1,900	15.6432	15.0222	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	143	15.6750	15.0529	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	15.7195	15.0958	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.7735	15.1468	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	15.8116	15.1827	0.0000	0.0000	1,000	15,781,850.00		
Sep 2016	DAUS	Future	900	15.8147	15.1857	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	15.8668	15.2355	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.0657	15.4252	0.0000	0.0000	0	0.00		

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		14,182					1,578.00	24,702,721.90
								3,886,001.00
								41,830,364,570.40
Option								
Jun 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	0.0000	0.5425	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	1.3137	56.3995	0.0000	0	0.00
Jun 2016	DAUS	14.78 Put	3,000	3.9212	106.0758	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1.6816	1.6165	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	0.1925	0.4576	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	278.6208	807.3089	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	82.5595	27.5634	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	8.4987	95.3425	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	10.6410	126.8885	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	19.3914	208.2702	0.0000	0	0.00
Jul 2016	DAUS	14.24 Put	6,000	20.6585	66.4792	0.0000	0	0.00
Jul 2016	DAUS	15.00 Put	4,000	102.4406	355.4368	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	6,000	314.2520	725.0541	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	208.5909	495.9130	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1123.4327	1664.8717	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	15.1120	8.8177	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.2854	1.7775	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	7.2167	16.1803	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	72.7600	30.2135	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	46.3491	20.1800	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	199.3689	443.9886	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	4.4019	10.6161	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	575.4932	305.8500	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	475.4185	251.5838	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	629.0017	1030.4953	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	116.5365	54.4259	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	413.4282	216.9979	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.8001	3.3998	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	27.0404	53.3055	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	112.8949	56.2438	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	92.4237	45.9427	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	1041.5423	655.1612	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	372.8482	212.0969	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	276.1316	507.1845	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	78.8416	44.3621	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.1604	9.1040	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	45.9951	90.5145	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	148.5036	86.9623	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	133.9342	79.4327	0.0000	0	0.00

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Oct 2016	DAUS	11.80 Put	250	8.8125	11.5829	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	60.9215	118.8205	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	171.3329	112.4579	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	164.1648	108.8979	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	41.8432	0.0000	0.0000	0.0000	9,960	0.00	
Oct 2016	DAUS	15.06 Put	9,960	397.7071	0.0000	0.0000	0.0000	9,960	0.00	
Oct 2016	DAUS	16.14 Call	9,960	714.2520	0.0000	0.0000	0.0000	9,960	0.00	
Nov 2016	DAUS	14.95 Put	8,695	375.1586	598.7232	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	683.5802	451.9380	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	44.8858	97.5688	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	671.2934	980.2683	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	511.7229	337.5197	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	12.4427	14.0034	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	71.1292	143.5859	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	195.9904	138.3988	0.0000	0.0000	0	0.00	
			<u>230,027</u>					<u>29,880.00</u>	<u>0.00</u>	<u>8,077,166.00</u>
		<b>Total</b>	<b>244,209</b>					<b>31,458.00</b>	<b>24,702,721.90</b>	11,963,167.00
										41,830,364,570.40
<b>Future</b>										
Sep 2016	EUUS	Future	13,043	1.1011	1.1153	0.0000	0.0000	123	1,366,776.00	
			<u>13,043</u>					<u>123.00</u>	<u>1,366,776.00</u>	<u>281,296.00</u>
		<b>Total</b>	<b>13,043</b>					<b>123.00</b>	<b>1,366,776.00</b>	3,191,714,044.00
<b>Future</b>										
Sep 2016	ZAAD	Future	8,554	11.5683	11.3195	11.4900	11.4760	326	3,750,380.00	
Dec 2016	ZAAD	Future	506	11.7469	11.4931	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	4,235	11.9144	11.6578	11.8700	11.8000	85	1,004,525.00	
			<u>13,295</u>					<u>411.00</u>	<u>4,754,905.00</u>	<u>2,866,595.00</u>
		<b>Total</b>	<b>13,295</b>					<b>411.00</b>	<b>4,754,905.00</b>	23,618,099,838.60
<b>Future</b>										
Sep 2016	ZADK	Future	132	2.3435	2.2796	0.0000	0.0000	0	0.00	
			<u>132</u>					<u>0.00</u>	<u>0.00</u>	<u>1,652.00</u>
		<b>Total</b>	<b>132</b>					<b>0.00</b>	<b>0.00</b>	37,549,469.00
<b>Future</b>										
Sep 2016	ZAEU	Future	49,106	17.3820	16.9065	17.3782	17.0668	100	1,727,841.00	
Dec 2016	ZAEU	Future	17,867	17.7663	17.2771	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,000	18.1301	17.6355	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	18.5635	18.0620	0.0000	0.0000	0	0.00	
			<u>149,264</u>					<u>100.00</u>	<u>1,727,841.00</u>	<u>9,141,325.00</u>
										125,127,843,622.70

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<b>Option</b>										
Sep 2016	ZAEU	17.00 Call	700	896.8736	669.4071	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	591.5321	831.0318	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	196.6172	177.0422	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,687,391.00
										0.00
		<b>Total</b>	<b>155,886</b>					<b>100.00</b>	<b>1,727,841.00</b>	13,828,716.00
<b>Future</b>										
Sep 2016	ZAFR	Future	6,340	16.1697	15.7394	0.0000	0.0000	0	0.00	
			6,340					0.00	0.00	549,830.00
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	549,830.00
<b>Future</b>										
Sep 2016	ZAGB	Future	72,371	20.7754	20.7893	20.7799	20.4025	19,159	393,629,795.40	
Dec 2016	ZAGB	Future	100	21.1863	21.1956	21.0700	20.8609	181	3,789,012.00	
Mar 2017	ZAGB	Future	100	21.5727	21.5833	21.3400	21.3400	25	533,500.00	
Jun 2017	ZAGB	Future	9,525	22.0352	22.0455	0.0000	0.0000	9	208,826.10	
Dec 2017	ZAGB	Future	520	22.2505	22.2552	0.0000	0.0000	0	0.00	
			82,616					19,374.00	398,161,133.50	5,942,325.00
										95,690,598,990.00
<b>Option</b>										
Sep 2016	ZAGB	19.83 Put	7,500	353.8843	343.0230	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	21.90 Call	5,000	353.0080	351.4861	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	225.7902	224.1612	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	93.9099	94.0253	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	31.8125	32.6695	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	55.0295	53.3971	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	184.0866	177.9796	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	1262.9692	1249.1949	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	2366.6630	2354.7795	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	291.3292	290.0470	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	74.2504	69.8792	0.0000	0.0000	0	0.00	
			40,804					0.00	0.00	1,679,389.00
		<b>Total</b>	<b>123,420</b>					<b>19,374.00</b>	<b>398,161,133.50</b>	7,621,714.00
<b>Future</b>										
Sep 2016	ZAJY	Future	990	0.1557	0.1486	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	9,180	0.1592	0.1519	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,461	0.1625	0.1551	0.0000	0.0000	1,357	22,098,745.00	
			11,631					1,357.00	22,098,745.00	752,493.00
		<b>Total</b>	<b>11,631</b>					<b>1,357.00</b>	<b>22,098,745.00</b>	7,964,798,706.80

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<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1542	0.1471	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>	<u>283,026,470.00</u>
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>20,449.00</b>	<b>283,026,470.00</b>
<b>Future</b>											
Sep 2016	ZAUM	Future	631	15.7862	15.1588	15.6000	15.4175	28	43,289,100.00		
Dec 2016	ZAUM	Future	61	16.0820	15.4407	15.7649	15.7649	10	15,764,900.00		
Mar 2017	ZAUM	Future	54	16.3576	15.7071	0.0000	0.0000	0	0.00		
			<u>746</u>					<u>38.00</u>	<u>59,054,000.00</u>	<u>126,568.00</u>	<u>141,181,702,390.00</u>
		<b>Total</b>	<b>746</b>					<b>38.00</b>	<b>59,054,000.00</b>	<b>131,091.00</b>	<b>141,181,702,390.00</b>
<b>Future</b>											
Sep 2016	ZAUS	Future	668,779	15.7862	15.1588	15.7850	15.3351	58,469	907,295,816.10		
Dec 2016	ZAUS	Future	96,073	16.0820	15.4407	16.0036	15.6342	10,313	164,164,455.40		
Mar 2017	ZAUS	Future	25,475	16.3576	15.7071	16.2350	15.8983	1,743	28,433,927.30		
Jun 2017	ZAUS	Future	155,289	16.6839	16.0216	16.4740	16.4740	247	3,998,355.30		
Sep 2017	ZAUS	Future	1,670	16.7577	16.0891	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	16.8032	16.1319	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.8486	16.1747	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.8941	16.2175	0.0000	0.0000	0	0.00		
			<u>947,496</u>					<u>70,772.00</u>	<u>1,103,892,554.10</u>	<u>114,814,559.00</u>	<u>1,260,903,593,972.30</u>
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	26.9851	55.8870	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	43.8601	85.6436	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	52.1965	101.0578	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	53.7085	104.4262	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	60.1395	118.7268	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	1867.4700	1324.1117	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	2,000	105.5639	217.6426	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	163.3212	317.2070	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	1372.9959	915.8610	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	186.7959	357.0610	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	1357.9590	904.1708	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	212.5343	399.7349	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	1284.1620	847.4063	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	229.0960	426.6811	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	1090.2484	703.1887	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	65	304.0484	544.3887	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	910.0655	572.5677	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	567.2991	905.7982	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	620.2063	974.2086	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	15.86 Call	7,500	636.5074	386.6418	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	580.8214	350.2726	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	569.4663	342.9492	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	448.1043	266.1432	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	413.3190	244.6315	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	378.5584	223.3429	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	373.4719	220.1777	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	363.5020	213.8567	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	296.5768	171.9256	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	210.7780	119.8302	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	183.1805	103.8910	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	51.0276	32.8407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.0822	15.3831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	56.9418	115.3758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	70.0527	136.6538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	87.8264	164.5308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	116.3672	207.3196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	170.7003	283.4381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	215.3070	343.3818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	276.1235	430.1284	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	289.5452	449.7973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	326.4680	503.3455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	347.5767	533.6146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	379.2473	578.5817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	416.1607	630.3651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	440.7933	664.5701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	447.9957	674.5203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	528.5814	778.2571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	532.8164	783.6464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1298.8747	930.2021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	616.8747	889.5021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1245.8666	888.6364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	663.8666	947.9364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	697.8698	989.9511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	753.1275	1057.6615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	815.9052	1133.8091	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	1074.8186	756.9138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	926.1733	1266.2491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1043.3688	1405.0900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1211.9574	1601.1316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1250.9261	1645.9460	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	796.0331	551.6776	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	16.69 Put	6,600	1357.8220	1767.3677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	724.7781	499.6323	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	683.0033	469.0293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	671.5366	460.6589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	668.7004	458.5914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	532.3638	360.6540	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	497.2481	336.2646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	490.9393	331.9009	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	430.5713	290.3778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	419.8407	283.0450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	412.8527	278.2749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	409.4046	275.9247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	356.8563	245.3182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	298.1308	213.4695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	288.1449	207.7514	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	286.2555	206.5136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	272.6421	197.5977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	264.0834	191.9976	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	230.1011	169.7845	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	226.7391	165.4278	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	222.8019	160.3191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	214.0198	148.9531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	206.3430	139.0632	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	201.8314	133.2799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	194.3101	123.6874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	191.2238	119.7741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	153.0058	89.3584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	145.5423	84.5813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	128.9732	74.0699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	125.1116	71.6397	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	624.0686	855.6118	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	678.8340	925.9755	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	837.6361	1122.4124	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	857.9788	1146.3693	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1446.2530	1822.0056	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	609.7800	443.8331	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	607.8371	442.4129	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	509.4806	374.2919	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	453.3705	341.4998	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	276.2098	182.3195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	556.4909	740.4890	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	805.4539	0.0000	0.0000	0.0000	150	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	15.78 Put	3,155	937.0093	1205.8142	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	978.7614	755.4692	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	862.5925	0.0000	0.0000	0.0000	150	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	667.2812	530.5824	0.0000	0.0000	0	0.00	
			<u>1,073,219</u>					<u>300.00</u>	<u>0.00</u>	<u>26,085,387.00</u>
		<b>Total</b>	<b>2,020,715</b>					<b>71,072.00</b>	<b>1,103,892,554.10</b>	<b>140,899,946.00</b>
										<b>1,260,903,593,972.30</b>

<b>Grand Total</b>			<b>2,615,519</b>					<b>123,933.00</b>	<b>1,615,758,676.50</b>	<b>187,605,736</b>	<b>1,747,295,050,977.90</b>
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