



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jul 2016	DAEU	Future	65	15.6109	15.7443	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.6719	15.8045	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	15.8439	15.9796	0.0000	0.0000	0	0.00
			<u>102</u>					<u>0.00</u>	<u>0.00</u>
		Total	102					0.00	0.00
									103,714.00
									1,311,437,018.60
Future									
Aug 2016	DAGB	Future	131	18.8042	18.9067	0.0000	0.0000	72	1,359,648.00
Apr 2017	DAGB	Future	73	19.8301	19.9500	0.0000	0.0000	0	0.00
			<u>204</u>					<u>72.00</u>	<u>1,359,648.00</u>
									37,924.00
									593,123,390.50
Option									
Aug 2016	DAGB	19.00 Call	11,000	280.6053	0.0000	0.0000	0.0000	11,000	0.00
Sep 2016	DAGB	21.20 Put	12,264	2332.0698	2227.2241	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1.7126	2.1151	0.0000	0.0000	0	0.00
			<u>35,528</u>					<u>11,000.00</u>	<u>0.00</u>
		Total	35,732					11,072.00	1,359,648.00
									229,037.00
									593,123,390.50
Future									
Jul 2016	DAUS	Future	2,450	14.1878	14.2905	0.0000	0.0000	340	4,836,840.00
Jul 2016	DAUS	Future	265	14.1907	14.2935	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,541	14.1937	14.2964	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.2135	14.3160	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.2413	14.3441	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.2802	14.3835	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	13	14.2858	14.3891	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.3276	14.4313	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.3638	14.4679	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.4077	14.5129	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.5778	14.6849	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>
			13,645					340.00	4,836,840.00
									3,924,527.00
									42,392,360,536.40
Option									
Jul 2016	DAUS	14.25 Put	15,000	145.0530	94.2315	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2415.1746	2312.4734	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.4929	0.3365	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0417	0.0243	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	7.9000	3.4743	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.0311	0.0165	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0847	0.0461	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	398.9662	326.9557	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	49.4999	70.7322	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.36 Call	6,000	140.0598	184.4398	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	4.8172	3.6972	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	385.0811	326.9826	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	15.4274	22.7191	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	14.0999	21.4100	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	407.2153	351.1954	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1608.4244	1512.7325	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	2.1092	1.6276	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	12.8439	17.8185	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.5838	1.4208	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	74.2267	59.7123	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	3.0119	2.6422	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	2.8720	2.4957	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	180.7859	209.4302	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	24.6766	31.4232	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	835.9010	762.9033	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.8385	3.0367	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	7.7858	6.6033	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	142.1485	119.1484	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	7.5939	8.8398	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	6.2307	7.1616	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	485.1876	531.5594	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	12.8760	9.6650	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	185.1390	163.2126	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	24.6733	30.0537	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	23.0956	28.9767	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	129.2641	113.0629	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	976.2916	905.0680	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	155.8322	170.7977	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	910.1661	843.2542	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	156.8567	171.3294	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	13.26 Put	9,615	157.3393	139.5632	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1402.7618	1322.6635	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	110.9763	120.5777	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	16.4027	12.7403	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	229.4046	206.0799	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	38.8580	44.1343	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	435.3922	399.9231	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	363.4205	390.1109	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	511.3235	477.7811	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	441.6237	468.2253	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	564.4387	531.3783	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	507.7534	533.8848	0.0000	0.0000	0	0.00	
			<u>216,827</u>					<i>0.00</i>	<i>0.00</i>	<i>8,250,366.00</i>
		Total	230,472					340.00	4,836,840.00	12,174,893.00
										42,392,360,536.40
Future										
Sep 2016	EUUS	Future	11,955	1.1021	1.1035	0.0000	0.0000	13	143,858.00	
			<u>11,955</u>					<i>13.00</i>	<i>143,858.00</i>	<i>283,625.00</i>
		Total	11,955					13.00	143,858.00	283,625.00
										3,217,725,662.00
Future										
Sep 2016	ZAAD	Future	8,164	10.7280	10.7895	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	81	10.8879	10.9507	10.9995	10.9995	125	1,374,937.50	
Mar 2017	ZAAD	Future	3,055	11.0404	11.1058	0.0000	0.0000	0	0.00	
			<u>11,300</u>					<i>125.00</i>	<i>1,374,937.50</i>	<i>2,874,669.00</i>
		Total	11,300					125.00	1,374,937.50	2,907,046.00
										23,707,777,278.60
Future										
Sep 2016	ZADK	Future	306	2.1272	2.1441	0.0000	0.0000	0	0.00	
			<u>306</u>					<i>0.00</i>	<i>0.00</i>	<i>2,132.00</i>
		Total	306					0.00	0.00	2,132.00
										47,977,137.00
Future										
Sep 2016	ZAEU	Future	38,830	15.8030	15.9377	15.9626	15.8052	836	13,248,634.10	
Dec 2016	ZAEU	Future	18,415	16.1447	16.2833	0.0000	0.0000	48	781,620.00	
Mar 2017	ZAEU	Future	5,046	16.4715	16.6160	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.8592	17.0122	0.0000	0.0000	0	0.00	
			<u>139,582</u>					<i>884.00</i>	<i>14,030,254.10</i>	<i>9,174,764.00</i>
										125,676,828,911.70
Option										
Sep 2016	ZAEU	14.87 Put	10,000	112.6837	0.0000	0.0000	0.0000	15,700	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	451.9643	0.0000	0.0000	0.0000	8,200	0.00	

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Sep 2016	ZAEU	16.68 Call	20,000	181.0645	0.0000	0.0000	0.0000	23,600	0.00
Dec 2016	ZAEU	16.50 Call	450	631.6162	0.0000	0.0000	0.0000	900	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1259.1463	1158.3742	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	35.9791	37.9086	0.0000	0.0000	0	0.00
			<u>46,372</u>					<u>48,400.00</u>	<u>0.00</u>
	Total		185,954					49,284.00	14,030,254.10
									13,911,955.00
									125,676,828,911.70

Future

Sep 2016	ZAFR	Future	6,340	14.5453	14.6919	0.0000	0.0000	0	0.00
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>
	Total		6,340					0.00	0.00
									550,090.00
									5,683,619,080.60

Future

Sep 2016	ZAGB	Future	58,252	18.9415	19.0455	19.2076	18.9559	8,635	164,432,594.70
Dec 2016	ZAGB	Future	1,000	19.3030	19.4113	19.3221	19.3182	755	14,587,251.00
Mar 2017	ZAGB	Future	1,814	19.6487	19.7635	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	9,525	20.0616	20.1842	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	20.3589	20.4754	0.0000	0.0000	0	0.00
			<u>71,111</u>					<u>9,390.00</u>	<u>179,019,845.70</u>
									6,029,749.00
									97,408,756,033.50

Option

Sep 2016	ZAGB	18.90 Put	15,000	511.8094	443.2634	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	17.8876	18.4474	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	23.60 Call	10,000	12.1895	11.9141	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	5.4772	5.5416	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	148.9452	132.6942	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	463.0713	418.1842	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	2383.1619	2290.6424	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	3810.1551	3706.7835	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	55.5868	60.7102	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	12.1794	15.1324	0.0000	0.0000	0	0.00
			<u>43,304</u>					<u>0.00</u>	<u>0.00</u>
	Total		114,415					9,390.00	179,019,845.70
									7,736,188.00
									97,408,756,033.50

Future

Sep 2016	ZAJY	Future	969	0.1351	0.1357	0.1354	0.1354	4	54,160.00
Dec 2016	ZAJY	Future	5,266	0.1381	0.1386	0.0000	0.0000	0	0.00
Mar 2017	ZAJY	Future	1,490	0.1409	0.1415	0.0000	0.0000	0	0.00
			<u>7,725</u>					<u>4.00</u>	<u>54,160.00</u>
	Total		7,725					4.00	54,160.00
									758,417.00
									8,050,454,059.40

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2016	ZAKS	Future	1,266	0.1397	0.1403	0.0000	0.0000	0	0.00		
			<u>1,266</u>					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
Future											
Sep 2016	ZAUM	Future	852	14.3388	14.4426	14.4351	14.4351	23	33,264,530.00		
Dec 2016	ZAUM	Future	114	14.5918	14.6990	0.0000	0.0000	0	0.00		
Mar 2017	ZAUM	Future	53	14.8287	14.9407	0.0000	0.0000	0	0.00		
			<u>1,019</u>					23.00	33,264,530.00	127,643.00	142,777,807,110.00
		Total	1,019					23.00	33,264,530.00	132,166.00	142,777,807,110.00
Future											
Sep 2016	ZAUS	Future	598,843	14.3388	14.4426	14.4984	14.3300	78,150	1,127,502,868.90		
Dec 2016	ZAUS	Future	121,935	14.5918	14.6990	14.6792	14.6000	11,121	162,900,271.10		
Mar 2017	ZAUS	Future	29,959	14.8287	14.9407	14.9700	14.8563	109	1,627,330.40		
Jun 2017	ZAUS	Future	156,591	15.1086	15.2285	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.2337	15.3535	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.2697	15.3888	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.3058	15.4241	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.3418	15.4594	0.0000	0.0000	0	0.00		
			<u>910,238</u>					89,380.00	1,292,030,470.40	115,720,448.00	1,274,368,333,304.30
Option											
Sep 2016	ZAUS	13.24 Put	405	76.0888	60.3919	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	124.7068	102.2066	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	138.6315	114.3792	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	170.3077	141.9073	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	176.2804	146.9253	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	201.5818	168.7519	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	621.9440	685.2459	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	511.6726	567.9401	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	372.8726	325.3401	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	462.0889	514.8876	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	537.6644	478.1103	0.0000	0.0000	200	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	339.2462	380.3196	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	600.4462	537.7196	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	332.1911	372.6493	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	1,400	666.4233	600.6848	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	298.7860	336.2644	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	707.4696	639.9991	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.85 Call	1,000	259.7841	293.6288	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	2,200	220.4905	250.4877	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	1,565	881.6905	807.8877	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	15.20 Call	11,000	176.7143	202.0174	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	158.0453	181.2673	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1373.9012	1287.9755	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1461.8202	1374.3851	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	83.7435	98.1019	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	71.0945	83.7975	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	68.6402	80.9868	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	45.0055	53.7708	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	39.1062	46.9223	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	33.5979	40.5007	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	32.8234	39.5955	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	31.3286	37.8475	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	9.7937	11.9689	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.7805	0.9432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	22.2690	17.9337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	135.2729	120.6543	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	180.7426	162.3014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	212.1931	191.2799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	252.9660	229.0181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	316.1606	286.8702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	433.6281	395.9647	0.0000	0.0000	300	0.00
Dec 2016	ZAUS	14.20 Put	2,125	524.2066	481.5253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	573.1105	527.9240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	650.8779	601.9661	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	677.9532	627.8134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	751.2960	697.6789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	792.9079	736.8629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	854.1601	795.7029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	923.9143	862.8703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	969.5552	906.9047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	574.5682	618.6666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	982.7682	919.6666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1119.9551	1051.8495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1127.0180	1058.7066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	456.1716	491.2621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1264.3716	1192.2621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	430.7610	463.9684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1338.9610	1264.9684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1392.0581	1316.7958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1476.8998	1399.7226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1571.3008	1492.1418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	352.6332	380.2259	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	16.00 Put	32,950	1731.2681	1649.7310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1895.8351	1811.5290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	269.9277	291.4149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2124.4291	2036.8044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2176.1319	2087.8320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	235.2323	253.9139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2315.4532	2225.4598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	207.6610	224.0726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	191.9796	207.0859	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	186.7028	201.3659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	182.5973	196.9163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	144.2530	152.4076	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	135.3279	142.7921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	133.7484	141.0912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	118.9708	125.1821	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	116.4078	122.4238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	114.7478	120.6394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	113.9321	119.7618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	81.0538	89.5767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	76.2162	84.3067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	75.1779	83.1749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	67.7957	75.1203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	63.2520	70.1558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	46.0851	51.3447	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	44.4724	49.5725	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	42.6067	47.5210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	38.5338	43.0378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	35.0808	39.2313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	33.1024	37.0479	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	29.8900	33.4985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	28.6050	32.0773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	19.1662	21.6057	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	17.7795	20.0618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	14.8298	16.7720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	14.1687	16.0335	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1184.9153	1122.1184	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1271.9204	1206.6798	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1511.3518	1439.5618	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1540.6812	1468.2428	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2334.9757	2249.9026	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	225.4691	236.4347	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	224.8459	235.7659	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	19.00 Call	6,370	194.1056	202.8073	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	173.6797	184.7260	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	61.7978	67.7784	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1012.9445	957.3121	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1390.8045	1325.1804	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1580.0871	1509.9591	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	436.1841	457.4816	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	389.7418	404.4645	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	313.0233	326.0172	0.0000	0.0000	0	0.00	
			<u>1,382,399</u>					<u>500.00</u>	<u>0.00</u>	<u>26,724,997.00</u>
	Total		<u>2,292,637</u>					<u>89,880.00</u>	<u>1,292,030,470.40</u>	<u>142,445,445.00</u>
										<u>1,274,368,333,304.30</u>

Grand Total	2,899,223	160,131.00	1,526,114,543.70	189,590,418	1,765,411,479,823.90
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