



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	15.8298	15.8060	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.8900	15.8681	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.0682	16.0419	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	18.9599	18.9540	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	19.0278	19.0187	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.0056	19.9921	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	304.6277	329.3005	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2161.8686	2180.5661	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1.8635	2.1235	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	14.3718	14.3936	0.0000	0.0000	7,229	103,893,742.20
Jul 2016	DAUS	Future	2,110	14.4135	14.3936	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.4135	14.3937	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,155	14.4135	14.3965	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.4308	14.4167	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.4604	14.4450	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.5018	14.4848	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	20	14.5075	14.4904	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.5499	14.5325	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.5867	14.5691	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.6318	14.6136	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	DAUS	Future	251	14.8041	14.7857	0.0000	0.0000	0	0.00
			13,926					7,229.00	103,893,742.20
									3 932 735.00
									42 510 240 917.00
Option									
Jul 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	0.0569	0.7021	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.0000	0.0348	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0000	0.0502	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	201.3279	223.5728	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	57.2789	60.7050	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.36 Call	6,000	189.5214	195.5662	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	1.0660	1.2797	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	229.5196	243.8454	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	21.0750	22.1482	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	12.7240	13.6875	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	256.5942	271.2260	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1388.5302	1405.1645	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.4477	1.6580	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	12.6456	13.5010	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.4525	0.6582	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	32.1398	37.8527	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	1.9022	2.5757	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	1.8482	2.4793	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	222.7295	227.2234	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	28.8772	30.5338	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	660.7961	683.1298	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.9971	4.0374	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	4.3425	5.4208	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	88.2736	97.2246	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	8.4084	10.0582	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	6.8306	8.2734	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	564.9520	573.6197	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.3792	8.2760	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	123.4963	138.5692	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	25.7208	30.8067	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	24.6583	29.6617	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	82.6113	94.4253	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	803.0896	833.9458	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	172.2122	183.6347	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	746.4036	775.9888	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	172.7107	183.2211	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	108.0454	119.7167	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1213.9126	1243.8070	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	17.09 Call	9,615	119.7247	128.2557	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	9.3721	10.2281	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	165.6068	180.6204	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	43.6092	48.4874	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	345.8193	364.5781	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	400.2474	409.0964	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	411.4066	431.1826	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	500.1916	508.5977	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	423.4155	443.9429	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	474.2486	484.6022	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	486.6148	508.5272	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	578.3698	589.2577	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	475.3136	497.4026	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	533.7416	545.5254	0.0000	0.0000	0	0.00		
			<u>191,369</u>					<u>0.00</u>	<u>0.00</u>	<u>8 254 366.00</u>	<u>0.00</u>
	Total		205,295					7,229.00	103,893,742.20	12 187 101.00	42 510 240 917.00
Future											
Sep 2016	EUUS	Future	11,955	1.1006	1.1002	0.0000	0.0000	0	0.00		
			<u>11,955</u>					<u>0.00</u>	<u>0.00</u>	<u>283 625.00</u>	<u>3 217 725 662.00</u>
	Total		11,955					0.00	0.00	283 625.00	3 217 725 662.00
Future											
Sep 2016	ZAAD	Future	8,139	10.9178	10.8318	10.9258	10.8985	600	6,542,280.00		
Dec 2016	ZAAD	Future	207	11.0804	10.9934	11.0687	11.0606	250	2,766,162.50		
Mar 2017	ZAAD	Future	3,180	11.2338	11.1473	11.2054	11.2054	125	1,400,675.00		
			<u>11,526</u>					<u>975.00</u>	<u>10,709,117.50</u>	<u>2 875 672.00</u>	<u>23 718 790 366.00</u>
	Total		11,526					975.00	10,709,117.50	2 908 049.00	23 718 790 366.00
Future											
Sep 2016	ZADK	Future	306	2.1567	2.1519	0.0000	0.0000	0	0.00		
			<u>306</u>					<u>0.00</u>	<u>0.00</u>	<u>2 132.00</u>	<u>47 977 137.00</u>
	Total		306					0.00	0.00	2 132.00	47 977 137.00
Future											
Sep 2016	ZAEU	Future	38,610	16.0264	16.0007	16.1174	16.0119	1,624	26,081,812.20		
Dec 2016	ZAEU	Future	18,015	16.3764	16.3475	16.3891	16.3572	375	6,141,925.00		
Mar 2017	ZAEU	Future	5,046	16.7094	16.6788	16.7187	16.6864	250	4,175,637.50		
Jun 2017	ZAEU	Future	77,291	17.1039	17.0723	0.0000	0.0000	0	0.00		
			<u>138,962</u>					<u>2,249.00</u>	<u>36,399,374.70</u>	<u>9 178 784.00</u>	<u>125 741 574 942.80</u>
	Total		138,962					2,249.00	36,399,374.70	9 178 784.00	125 741 574 942.80
Option											

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Sep 2016	ZAEU	14.87 Put	10,000	70.1473	77.6015	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	559.0526	549.6357	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	226.0597	223.6551	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	718.2565	710.5696	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1096.4005	1119.0286	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	39.4097	37.1567	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4 737 191.00
		Total	185,334					2,249.00	36,399,374.70	13 915 975.00 125 741 574 942.80
Future										
Sep 2016	ZAFR	Future	1,858	14.7099	14.7724	14.8067	14.8067	4,984	73,796,592.80	
			1,858					4,984.00	73,796,592.80	555 074.00 5 757 415 673.40
		Total	1,858					4,984.00	73,796,592.80	555 074.00 5 757 415 673.40
Future										
Sep 2016	ZAGB	Future	60,068	19.1035	19.0939	19.1724	18.9732	2,109	40,278,100.00	
Dec 2016	ZAGB	Future	2,012	19.4739	19.4609	19.3755	19.3755	1,012	19,608,644.40	
Mar 2017	ZAGB	Future	1,815	19.8244	19.8103	19.7189	19.7189	100	1,971,890.00	
Jun 2017	ZAGB	Future	9,525	20.2433	20.2281	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.5637	20.5438	0.0000	0.0000	0	0.00	
			73,940					3,221.00	61,858,634.40	6 036 956.00 97 546 295 086.00
Option										
Sep 2016	ZAGB	18.90 Put	15,000	397.5261	430.1513	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	15.5597	19.6063	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	10.1656	12.1583	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	5.4411	6.0820	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	118.8751	129.3250	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	383.7012	405.3240	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2224.3816	2249.8703	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3638.4895	3660.0354	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	61.7763	61.6890	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	17.9255	16.2647	0.0000	0.0000	0	0.00	
			43,304					0.00	0.00	1 706 439.00 0.00
		Total	117,244					3,221.00	61,858,634.40	7 743 395.00 97 546 295 086.00
Future										
Sep 2016	ZAJY	Future	969	0.1394	0.1374	0.1401	0.1401	4	56,040.00	
Dec 2016	ZAJY	Future	5,266	0.1424	0.1403	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,490	0.1454	0.1432	0.0000	0.0000	0	0.00	
			7,725					4.00	56,040.00	758 421.00 8 050 510 099.40
		Total	7,725					4.00	56,040.00	758 421.00 8 050 510 099.40

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Future										
Sep 2016	ZAKS	Future	1,266	0.1426	0.1421	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20 449.00</u>
		Total	1,266					0.00	0.00	20 449.00
Future										
Sep 2016	ZAUM	Future	797	14.5612	14.5438	14.5919	14.5198	51	74,269,140.00	
Dec 2016	ZAUM	Future	144	14.8182	14.7999	14.8254	14.7750	21	31,104,480.00	
Mar 2017	ZAUM	Future	52	15.0571	15.0392	15.0114	15.0114	3	4,503,420.00	
			<u>993</u>					<u>75.00</u>	<u>109,877,040.00</u>	<u>127 872.00</u>
		Total	993					75.00	109,877,040.00	143 110 516 330.00
Future										
Sep 2016	ZAUS	Future	564,800	14.5612	14.5438	14.6178	14.4900	29,445	428,798,704.20	
Dec 2016	ZAUS	Future	114,729	14.8182	14.7999	14.8644	14.7750	11,393	168,931,192.30	
Mar 2017	ZAUS	Future	30,959	15.0571	15.0392	15.0650	15.0130	1,005	15,117,405.50	
Jun 2017	ZAUS	Future	156,591	15.3411	15.3233	15.3170	15.3129	250	3,829,223.90	
Sep 2017	ZAUS	Future	2,700	15.4767	15.4558	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.5140	15.4922	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.5514	15.5286	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.5887	15.5651	0.0000	0.0000	0	0.00	
			<u>869,989</u>					<u>42,093.00</u>	<u>616,676,525.90</u>	<u>115 866 420.00</u>
										<u>1 276 491 538 868.80</u>
Option										
Sep 2016	ZAUS	13.24 Put	405	40.7588	45.9728	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.50 Put	11,000	72.8708	80.7976	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	82.5126	91.1446	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	7,500	104.6964	114.8078	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	1,400	108.7903	119.1567	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	7,500	126.3732	137.7715	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	749.5868	746.6053	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Call	700	621.6179	621.2981	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	500	260.4179	277.4981	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.30 Call	11,000	563.3561	564.2810	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,300	397.1590	417.7069	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	412.5459	416.5774	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	451.3459	472.7774	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.62 Call	5,000	404.0300	408.2088	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	1,400	510.2041	532.3333	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.72 Call	5,000	363.6014	368.4563	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.76 Put	20,000	547.2136	569.7036	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.85 Call	1,000	316.2095	321.7651	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	15.00 Call	2,200	268.2724	274.4059	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	707.0724	730.6059	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	214.4730	221.0355	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	191.4482	198.0991	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1174.1927	1198.0127	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1259.2720	1282.9244	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	99.8583	105.7802	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	84.6888	90.2772	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	81.6675	87.1558	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	52.6913	56.9902	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	45.5124	49.4427	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	38.8379	42.3899	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	37.9021	41.3988	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	36.0989	39.4855	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	10.8898	12.4937	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.9747	1.3420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.6238	14.7675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	96.3232	106.2313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	130.6058	142.9338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	155.6915	169.2320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	188.7455	203.6808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	240.1071	256.8566	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	254.3087	0.0000	0.0000	0.0000	12,000	0.00
Dec 2016	ZAUS	14.00 Put	54,190	337.6773	357.3143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	416.1159	437.6193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	459.0300	481.4018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	527.9796	551.5565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	552.1706	576.1242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	617.8490	642.7145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	654.8537	680.1720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	709.6652	735.5784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	773.9554	800.3949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	816.2396	842.9806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	646.7146	655.2328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	828.5146	855.3328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	955.7848	983.2870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	962.3569	989.8881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	509.7156	519.3818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1091.5156	1119.4818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	480.6197	490.4411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1162.4197	1190.5411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1213.0578	1241.2673	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	15.68 Put	63,513	1294.2346	1322.5365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1384.9041	1413.2603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	391.5037	401.5686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1540.5659	1568.9161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1700.0532	1728.3109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	298.0158	307.8858	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1922.7540	1950.7508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1973.2828	2001.2071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	258.4071	268.0032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2109.7116	2137.4097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	226.9886	236.2635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	209.1515	218.1955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	203.1550	212.1145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	198.4916	207.3797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	150.1051	158.0816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	140.1766	147.9322	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	138.4240	146.1366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	122.0785	129.3702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	119.2552	126.4685	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	117.4299	124.5901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	116.5317	123.6655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	88.8720	95.0865	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	83.8089	89.8170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	82.6548	88.6149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	74.4524	80.0575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	69.4063	74.7809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	50.3651	54.7702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	48.5789	52.8835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	46.5132	50.6992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	42.0066	45.9246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	38.1894	41.8692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	36.0041	39.5425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	32.4587	35.7591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	31.0417	34.2439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	20.6593	23.0734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	19.1389	21.4255	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	15.9108	17.9133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	15.1885	17.1247	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1032.5862	1059.4528	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1114.7844	1141.9663	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1342.1523	1369.9012	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1370.0135	1397.8041	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	16.75 Put	1,800	2140.8673	2168.6558	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	233.6330	241.5630	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	232.9426	240.8620	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	199.0581	206.2814	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	180.5546	187.3411	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	66.4327	70.2644	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	877.3606	906.0573	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1234.9463	1265.1762	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1415.7545	1446.2633	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	457.2209	468.8784	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	400.5353	412.7145	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	320.1852	331.0822	0.0000	0.0000	0	0.00	
			<u>1,394,399</u>					<u>12,000.00</u>	<u>0.00</u>	<u>26 736 997.00</u>
		Total	<u>2,264,388</u>					<u>54,093.00</u>	<u>616,676,525.90</u>	<u>142 603 417.00</u>
										<u>0.00</u>
										<u>1 276 491 538 868.80</u>

Grand Total	<u>2,843,727</u>							<u>72,830.00</u>	<u>1 013 267 067.50</u>	<u>189,778,056</u>	<u>1,768,272,570,893.30</u>
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