



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jul 2016	DAEU	Future	65	15.7014	15.8298	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.7529	15.8900	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	15.9336	16.0682	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	18.7948	18.9599	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	18.8676	19.0278	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	19.8432	20.0056	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	207.1080	304.6277	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2314.6230	2161.8686	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1.1454	1.8635	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	14.2956	14.4135	0.0000	0.0000	2,450	35,049,329.00
Jul 2016	DAUS	Future	265	14.2833	14.4135	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	157	14.2833	14.4135	0.0000	0.0000	2,330	33,322,544.80
Aug 2016	DAUS	Future	1,713	14.2958	14.4308	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.3229	14.4604	0.0000	0.0000	76	1,090,144.00
Aug 2016	DAUS	Future	3,367	14.3673	14.5018	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	37	14.3736	14.5075	0.0000	0.0000	17	245,131.50
Sep 2016	DAUS	Future	259	14.4158	14.5499	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.4523	14.5867	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.4970	14.6318	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6678	14.8041	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>		
		9,835					4,873.00	69,707,149.30	3 937 608.00	42 579 948 066.30
Option										
Aug 2016	DAUS	14.52 Put	18,400	282.1069	201.3279	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	27.8152	57.2789	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.36 Call	6,000	107.4524	189.5214	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	2.1018	1.0660	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	280.2252	229.5196	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	10.5341	21.0750	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	8.2916	12.7240	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	307.3670	256.5942	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1518.7613	1388.5302	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	0.9436	1.4477	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	6.0267	12.6456	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	0.3323	0.4525	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	39.2000	32.1398	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	1.7969	1.9022	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	1.8007	1.8482	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	169.5438	222.7295	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	18.2585	28.8772	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	737.7693	660.7961	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	2.1450	2.9971	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	4.1831	4.3425	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	95.6345	88.2736	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	5.7217	8.4084	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	4.5794	6.8306	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	14.58 Call	12,000	485.1198	564.9520	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	8.0532	7.3792	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	136.7566	123.4963	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	21.8164	25.7208	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	20.9165	24.6583	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	90.6735	82.6113	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	878.9013	803.0896	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	144.4172	172.2122	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	815.9434	746.4036	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	146.0445	172.7107	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	117.5249	108.0454	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1303.2086	1213.9126	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	101.6758	119.7247	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	11.1960	9.3721	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	181.1588	165.6068	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	35.9793	43.6092	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	374.0409	345.8193	0.0000	0.0000	0	0.00	

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Jan 2017	DAUS	16.17 Call	2,000	355.0047	400.2474	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	445.0328	411.4066	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	446.5688	500.1916	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	452.2255	423.4155	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	429.8066	474.2486	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	518.9604	486.6148	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	527.5471	578.3698	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	506.5152	475.3136	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	492.1486	533.7416	0.0000	0.0000	0	0.00	
			<u>190,569</u>					0.00	0.00	8 254 366.00
		Total	200,404					4,873.00	69,707,149.30	12 191 974.00
										42 579 948 066.30
Future										
Sep 2016	EUUS	Future	11,955	1.1016	1.1006	0.0000	0.0000	0	0.00	
			<u>11,955</u>					0.00	0.00	283 625.00
		Total	11,955					0.00	0.00	3 217 725 662.00
Future										
Sep 2016	ZAAD	Future	8,139	10.7571	10.9178	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	207	10.9171	11.0804	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,180	11.0685	11.2338	0.0000	0.0000	0	0.00	
			<u>11,526</u>					0.00	0.00	2 875 672.00
		Total	11,526					0.00	0.00	23 718 790 366.00
Future										
Sep 2016	ZADK	Future	306	2.1380	2.1567	0.0000	0.0000	0	0.00	
			<u>306</u>					0.00	0.00	2 132.00
		Total	306					0.00	0.00	47 977 137.00
Future										
Sep 2016	ZAEU	Future	38,610	15.8924	16.0264	15.9600	15.9170	20	318,618.00	
Dec 2016	ZAEU	Future	18,015	16.2392	16.3764	0.0000	0.0000	39	636,870.00	
Mar 2017	ZAEU	Future	5,046	16.5688	16.7094	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.9593	17.1039	0.0000	0.0000	0	0.00	
			<u>138,962</u>					59.00	955,488.00	9 178 843.00
										125 742 530 430.80
Option										
Sep 2016	ZAEU	14.87 Put	10,000	78.7928	70.1473	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	468.8331	559.0526	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	178.3857	226.0597	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	637.6166	718.2565	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1163.6082	1096.4005	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	21.90 Call	2,961	26.7863	39.4097	0.0000	0.0000	0	0.00		
			46,372					0.00	0.00	4 737 191.00	0.00
		Total	185,334					59.00	955,488.00	13 916 034.00	125 742 530 430.80
Future											
Sep 2016	ZAFR	Future	1,858	14.5603	14.7099	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	60,006	18.9434	19.1035	19.0439	18.8954	348	6,598,397.30		
Dec 2016	ZAGB	Future	2,114	19.3121	19.4739	0.0000	0.0000	102	1,968,498.00		
Mar 2017	ZAGB	Future	1,815	19.6618	19.8244	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	Future	9,525	20.0782	20.2433	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.4029	20.5637	0.0000	0.0000	0	0.00		
			73,980					450.00	8,566,895.30	6 037 406.00	97 554 861 981.30
Option											
Sep 2016	ZAGB	18.90 Put	15,000	443.1525	397.5261	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	10.4846	15.5597	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	8.0293	10.1656	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	3.7853	5.4411	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	117.4221	118.8751	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	405.0502	383.7012	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2332.1657	2224.3816	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3773.6066	3638.4895	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	60.5553	61.7763	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	18.1445	17.9255	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1 706 439.00	0.00
		Total	117,284					450.00	8,566,895.30	7 743 845.00	97 554 861 981.30
Future											
Sep 2016	ZAJY	Future	969	0.1367	0.1394	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	4,001	0.1397	0.1424	0.0000	0.0000	1,265	17,687,230.00		
Mar 2017	ZAJY	Future	1,490	0.1426	0.1454	0.0000	0.0000	0	0.00		
			6,460					1,265.00	17,687,230.00	759 686.00	8 068 197 329.40
		Total	6,460					1,265.00	17,687,230.00	759 686.00	8 068 197 329.40
Future											
Sep 2016	ZAKS	Future	1,266	0.1411	0.1426	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	14.4270	14.5612	14.4626	14.4616	10	14,462,100.00	
Dec 2016	ZAUM	Future	134	14.6819	14.8182	14.7175	14.6878	10	14,702,650.00	
Mar 2017	ZAUM	Future	52	14.9192	15.0571	0.0000	0.0000	0	0.00	
			<u>983</u>					<u>20.00</u>	<u>29,164,750.00</u>	<u>127 892.00</u>
		Total	983					20.00	29,164,750.00	132 415.00
										143 139 681 080.00
Future										
Sep 2016	ZAUS	Future	559,769	14.4270	14.5612	14.4900	14.4200	14,192	205,101,011.90	
Dec 2016	ZAUS	Future	114,720	14.6819	14.8182	14.7320	14.6800	2,829	41,642,268.80	
Mar 2017	ZAUS	Future	31,029	14.9192	15.0571	14.9484	14.9451	647	9,669,210.20	
Jun 2017	ZAUS	Future	156,163	15.2012	15.3411	0.0000	0.0000	428	6,517,798.00	
Sep 2017	ZAUS	Future	2,700	15.3421	15.4767	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.3771	15.5140	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.4122	15.5514	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.4472	15.5887	0.0000	0.0000	0	0.00	
			<u>864,591</u>					<u>18,096.00</u>	<u>262,930,288.90</u>	<u>115 884 516.00</u>
										1 276 754 469 157.70
Option										
Sep 2016	ZAUS	13.24 Put	405	42.8113	40.7588	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.50 Put	11,000	79.0387	72.8708	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	90.0040	82.5126	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	7,500	115.2998	104.6964	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	1,400	119.9741	108.7903	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	7,500	140.4822	126.3732	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	638.5383	749.5868	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Call	700	520.1515	621.6179	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	500	293.1515	260.4179	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.30 Call	11,000	467.1224	563.3561	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,300	447.0989	397.1590	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	334.8129	412.5459	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	507.8129	451.3459	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.62 Call	5,000	327.3963	404.0300	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	1,400	572.1421	510.2041	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.72 Call	5,000	292.4228	363.6014	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.76 Put	20,000	612.3864	547.2136	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.85 Call	1,000	251.9347	316.2095	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Call	2,200	211.5844	268.2724	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	1,565	784.5844	707.0724	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.20 Call	11,000	167.0216	214.4730	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	148.1215	191.4482	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	1275.9949	1174.1927	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	15.70 Put	325	1364.1961	1259.2720	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	75.0574	99.8583	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	62.9142	84.6888	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	60.5442	81.6675	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	38.1499	52.6913	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	32.7070	45.5124	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	27.6918	38.8379	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	26.9925	37.9021	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	25.6480	36.0989	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	7.4639	10.8898	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.6099	0.9747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.8441	13.6238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	103.1915	96.3232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	142.0265	130.6058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	169.4312	155.6915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	205.4833	188.7455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	261.3678	240.1071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	276.7912	254.3087	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	368.1491	337.6773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	452.7678	416.1159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	498.8890	459.0300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	572.7460	527.9796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	598.5932	552.1706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	668.5978	617.8490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	708.5214	654.8537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	767.8300	709.6652	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	835.6247	773.9554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	880.1173	816.2396	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	574.9170	646.7146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	893.0170	828.5146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1026.7591	955.7848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1033.7035	962.3569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	450.9095	509.7156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1169.0095	1091.5156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	424.5992	480.6197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1242.6992	1162.4197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1295.2369	1213.0578	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1379.2983	1294.2346	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1472.9883	1384.9041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	344.5038	391.5037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1632.6053	1540.5659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1796.3472	1700.0532	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	260.2015	298.0158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2024.2393	1922.7540	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2075.8410	1973.2828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	225.0117	258.4071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2214.9781	2109.7116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	197.2330	226.9886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	181.5180	209.1515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	176.2416	203.1550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	172.1461	198.4916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	131.6321	150.1051	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	123.0695	140.1766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	121.5576	138.4240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	107.4835	122.0785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	105.0561	119.2552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	103.4862	117.4299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	102.7153	116.5317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	76.2384	88.8720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	71.5115	83.8089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	70.4982	82.6548	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	63.3094	74.4524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	58.8987	69.4063	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	42.3488	50.3651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	40.8049	48.5789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	39.0216	46.5132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	35.1394	42.0066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	31.8606	38.1894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	29.9877	36.0041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	26.9565	32.4587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	25.7477	31.0417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	16.9444	20.6593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	15.6646	19.1389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	12.9572	15.9108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	12.3534	15.1885	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1096.3065	1032.5862	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1181.5154	1114.7844	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1416.7258	1342.1523	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1445.6678	1370.0135	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2234.2373	2140.8673	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	211.7500	233.6330	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	211.1348	232.9426	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	180.8805	199.0581	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	163.1159	180.5546	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	55.3692	66.4327	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	929.7979	877.3606	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1298.6173	1234.9463	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1484.6561	1415.7545	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	419.1378	457.2209	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	369.8932	400.5353	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	296.3044	320.1852	0.0000	0.0000	0	0.00
			<u>1,394,399</u>					<u>0.00</u>	<u>0.00</u>
		Total	2,258,990					18,096.00	262,930,288.90
									26 736 997.00
									0.00
									142 621 513.00
									1 276 754 469 157.70

Grand Total	2,832,203							24,763.00	389 011 801.50	189,802,819	1,768,661,582,694.80
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