



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Aug 2016	DAEU	Future	3	15.5815	15.5273	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	39	15.6211	15.5668	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	15.7572	15.7027	0.0000	0.0000	0	0.00
			<u>76</u>					<i>0.00</i>	<i>0.00</i>
		Total	76					0.00	0.00
									<i>103,818.00</i>
									<i>1,313,075,601.00</i>
Future									
Aug 2016	DAGB	Future	131	18.4098	18.4261	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	18.4731	18.4906	0.0000	0.0000	3	55,579.50
Apr 2017	DAGB	Future	73	19.4322	19.4509	0.0000	0.0000	0	0.00
			<u>207</u>					<i>3.00</i>	<i>55,579.50</i>
									<i>37,930.00</i>
									<i>593,236,100.50</i>
Option									
Aug 2016	DAGB	19.00 Call	11,000	75.0032	84.9396	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2699.9826	2683.0448	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	0.1728	0.3266	0.0000	0.0000	0	0.00
			<u>35,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	35,735					3.00	55,579.50
									<i>229,043.00</i>
									<i>593,236,100.50</i>
Future									
Aug 2016	DAUS	Future	0	13.9479	13.8600	0.0000	0.0000	18,400	256,641,360.00
Aug 2016	DAUS	Future	1,713	13.9197	13.8653	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	13.9452	13.8912	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	13.9852	13.9312	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	104	13.9909	13.9369	0.0000	0.0000	67	939,018.40
Sep 2016	DAUS	Future	259	14.0327	13.9781	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	14.0654	14.0110	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.0682	14.0137	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.1117	14.0572	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.2793	14.2243	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			9,980					18,467.00	257,580,378.40
									3,957,014.00
									42,850,878,889.80
Option									
Aug 2016	DAUS	14.36 Call	6,000	2.3334	8.8261	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	1.6859	3.0423	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	527.6758	583.1108	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1.5628	1.8379	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.21 Call	10,000	94.2387	74.6975	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	2.3959	2.3906	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.22 Put	6,600	380.6572	426.1926	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	543.0534	593.5425	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1891.8931	1945.5785	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.2211	0.2635	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	2.3744	1.9499	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	315.9160	352.7994	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	420.3629	462.1298	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.5214	0.7598	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	84.1638	99.5934	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	1.3665	1.4787	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	1.4041	1.5636	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	28.2592	27.5813	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	5.1355	4.9437	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	270.8278	0.0000	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	243.9374	0.0000	0.0000	0.0000	36,800	0.00
Sep 2016	DAUS	15.00 Call	133	74.3881	70.0913	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	4.7163	4.5802	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1016.0012	1064.9052	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	1.0496	0.8203	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.1389	5.9639	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	163.6935	180.8208	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.4051	1.9864	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	1.8262	1.4989	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	312.5126	299.6735	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	11.3936	13.0062	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	207.9765	228.5872	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	9.3443	11.5044	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	8.5028	10.5258	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	139.4948	154.0291	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1138.9388	1187.3707	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	87.2013	87.2165	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1059.4652	1106.4540	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	92.3229	92.5321	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	169.1421	185.7589	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	15.60 Put	9,615	1593.5331	1645.1198	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	66.3219	67.8768	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	16.4951	20.0659	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	253.2793	275.6831	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	20.3857	21.0862	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	493.3803	524.5813	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	258.3620	255.1013	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	578.5531	611.9086	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	334.1316	328.5782	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	562.4197	588.2673	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	341.6200	337.2191	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	643.4905	670.5090	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	422.4078	415.7280	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	611.5836	630.7993	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	418.1804	414.8298	0.0000	0.0000	0	0.00	
			<u>300,369</u>					<u>36,800.00</u>	<u>0.00</u>	<u>8,420,766.00</u>
	Total		310,349					55,267.00	257,580,378.40	12,377,780.00
										42,850,878,889.80
Future										
Sep 2016	EUUS	Future	11,955	1.1190	1.1195	0.0000	0.0000	0	0.00	
			<u>11,955</u>					<u>0.00</u>	<u>0.00</u>	<u>283,638.00</u>
	Total		11,955					0.00	0.00	283,638.00
										3,217,870,118.00
Future										
Sep 2016	ZAAD	Future	8,710	10.5928	10.6050	10.5879	10.5560	99	1,045,895.00	
Dec 2016	ZAAD	Future	125	10.7516	10.7643	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,305	10.9027	10.9160	10.8870	10.8700	45	489,320.00	
			<u>12,140</u>					<u>144.00</u>	<u>1,535,215.00</u>	<u>2,877,464.00</u>
	Total		12,140					144.00	1,535,215.00	2,909,841.00
										23,738,100,236.00
Future										
Sep 2016	ZADK	Future	306	2.1156	2.1090	0.0000	0.0000	0	0.00	
			<u>306</u>					<u>0.00</u>	<u>0.00</u>	<u>2,132.00</u>
	Total		306					0.00	0.00	2,132.00
										47,977,137.00
Future										
Sep 2016	ZAEU	Future	38,735	15.7153	15.6609	15.7248	15.6248	1,894	29,683,620.10	
Dec 2016	ZAEU	Future	18,000	16.0595	16.0042	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	4,921	16.3840	16.3278	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.7703	16.7143	0.0000	0.0000	0	0.00	
			<u>138,947</u>					<u>1,894.00</u>	<u>29,683,620.10</u>	<u>9,182,358.00</u>
										125,798,097,671.60

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Option										
Sep 2016	ZAEU	14.87 Put	10,000	88.2359	104.5324	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	348.6380	333.1370	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	116.4199	112.7391	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	535.3705	523.3870	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1257.3387	1304.0713	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	14.6887	17.5932	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,737,191.00
		Total	185,319					1,894.00	29,683,620.10	13,919,549.00
										125,798,097,671.60
Future										
Sep 2016	ZAFR	Future	1,858	14.5602	14.4910	0.0000	0.0000	244	3,535,804.00	
			1,858					244.00	3,535,804.00	555,318.00
		Total	1,858					244.00	3,535,804.00	555,318.00
										5,760,951,477.40
Future										
Sep 2016	ZAGB	Future	58,809	18.5517	18.5681	18.6000	18.4004	12,280	226,262,450.70	
Dec 2016	ZAGB	Future	1,302	18.9140	18.9312	18.8117	18.7700	9	169,166.50	
Mar 2017	ZAGB	Future	1,895	19.2553	19.2724	19.1555	19.1555	5	95,777.50	
Jun 2017	ZAGB	Future	34,148	19.6622	19.6809	0.0000	0.0000	16,380	321,015,240.00	
Dec 2017	ZAGB	Future	520	19.9922	20.0030	0.0000	0.0000	0	0.00	
			96,674					28,674.00	547,542,634.70	6,083,559.00
										98,439,450,039.70
Option										
Sep 2016	ZAGB	18.90 Put	15,000	635.5420	631.0359	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	6.7233	6.8916	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	6.5319	6.3781	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	1.6666	1.5718	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	147.6836	147.5496	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	525.4586	522.4126	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2646.8496	2636.3556	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	4150.1378	4134.2455	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	64.7524	55.7066	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	14.0972	12.2300	0.0000	0.0000	0	0.00	
			43,304					0.00	0.00	1,706,439.00
		Total	139,978					28,674.00	547,542,634.70	7,789,998.00
										98,439,450,039.70
Future										
Sep 2016	ZAJY	Future	3,905	0.1374	0.1366	0.1377	0.1377	152	2,074,590.00	
Dec 2016	ZAJY	Future	4,001	0.1403	0.1396	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1431	0.1424	0.0000	0.0000	122	1,729,960.00	
			9,274					274.00	3,804,550.00	763,066.00
										8,114,579,283.40

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Total			9,274					274.00	3,804,550.00	763,066.00	8,114,579,283.40
Future											
Sep 2016	ZAKS	Future	1,266	0.1373	0.1368	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	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	810	14.0436	13.9891	14.0485	13.9158	61	85,291,400.00		
Dec 2016	ZAUM	Future	114	14.2931	14.2381	14.1985	14.1985	5	7,099,250.00		
Mar 2017	ZAUM	Future	52	14.5263	14.4711	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.8027	14.7477	0.0000	0.0000	0	0.00		
			<u>979</u>					<u>66.00</u>	<u>92,390,650.00</u>	128,060.00	143,378,483,140.00
Total			979					66.00	92,390,650.00	132,583.00	143,378,483,140.00
Future											
Sep 2016	ZAUS	Future	530,808	14.0436	13.9891	14.0828	13.9086	128,720	1,806,381,180.30		
Dec 2016	ZAUS	Future	115,181	14.2931	14.2381	14.3318	14.1724	5,191	73,896,734.10		
Mar 2017	ZAUS	Future	28,545	14.5263	14.4711	14.5615	14.3885	3,040	43,962,152.50		
Jun 2017	ZAUS	Future	157,705	14.8027	14.7477	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	14.9522	14.8915	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	14.9894	14.9274	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.0266	14.9633	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.0638	14.9992	0.0000	0.0000	0	0.00		
			<u>835,149</u>					<u>136,951.00</u>	<u>1,924,240,066.90</u>	116,134,974.00	1,280,298,168,736.20
Option											
Sep 2016	ZAUS	13.24 Put	405	81.4231	91.8229	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	12,750	143.6899	160.3835	0.0000	0.0000	1,750	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	162.1974	180.2973	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	203.8495	224.8382	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	211.4037	232.8813	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	243.3972	266.8382	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	389.6810	363.9913	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	304.5585	284.8476	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	460.9585	495.7476	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	268.6404	251.1670	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	664.1315	705.1500	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	182.1943	170.4557	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	738.5943	781.3557	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	177.4454	166.0337	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	1,400	815.9664	860.3009	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	155.3668	145.4749	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.76 Put	20,000	863.6574	908.8132	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	130.3312	122.2414	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	106.1317	99.8502	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1062.5317	1110.7502	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	80.4884	76.1238	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	70.0402	66.4488	0.0000	0.0000	2,000	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1601.8607	1654.3299	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1695.5386	1748.4531	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	30.7609	29.7431	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	0	24.8926	24.2487	0.0000	0.0000	201	0.00
Sep 2016	ZAUS	16.03 Call	7,500	23.7869	23.2106	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	13.7775	13.7486	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	11.4866	11.5587	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	9.4365	9.5865	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	9.1556	9.3155	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	8.6196	8.7968	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.1939	3.0326	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.1954	0.1571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.8220	25.1981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	147,650	141.5620	155.1890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	194.0602	211.5609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	230.6509	251.4151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	281.2414	304.5877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	358.4879	385.2423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	379.5478	407.1396	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	500	788.2856	764.9335	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	14.00 Put	54,190	495.1856	526.8335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	599.7549	634.4471	0.0000	0.0000	414	0.00
Dec 2016	ZAUS	14.30 Put	3,100	655.8903	692.6196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	746.4795	785.2577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	777.8566	817.2823	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	862.0625	903.0924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	908.9180	950.7653	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	977.8848	1021.1241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1107.3804	1152.4444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	415.2311	405.4862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1122.1311	1167.3862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1273.3367	1320.3416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1281.0648	1328.1517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	323.8065	317.3204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1430.7065	1479.2204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	304.0718	297.8886	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	15.50 Put	69,895	1510.9718	1559.7886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1567.5926	1616.9440	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1657.8090	1707.9420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1757.8532	1808.7675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	243.1077	239.3271	0.0000	0.0000	414	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1928.0229	1980.0813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	0	2102.0149	2155.0467	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	16.31 Call	66,000	182.2654	180.7631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2342.1235	2396.2227	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2396.2024	2450.5043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	157.3816	156.7478	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2541.5480	2596.3402	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	137.9028	137.9133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	128.0663	129.3760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	125.2935	126.7103	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	123.1432	124.6416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	100.5475	102.8510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	94.7272	97.2218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	93.6988	96.2271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	84.1266	86.9486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	82.4738	85.3443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	81.4055	84.3070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	80.8795	83.7975	0.0000	0.0000	828	0.00
Dec 2016	ZAUS	18.89 Call	17,000	47.9658	49.1926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	44.7626	45.9656	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	44.0782	45.2757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	39.2472	40.4003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	36.3055	37.4267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	25.4410	26.4057	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	24.4434	25.3900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	23.2948	24.2197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	20.8093	21.6836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	18.7272	19.5549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	17.5454	18.3447	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	15.6453	16.3958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	14.8921	15.6221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	9.4997	10.0579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	0	8.7316	9.2610	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	21.24 Call	5,700	7.1229	7.5873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	6.7675	7.2166	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1318.2190	1360.2742	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1412.8334	1456.1953	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	15.70 Put	6,370	1671.3752	1717.1727	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1702.7039	1748.7568	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	2536.0581	2587.3051	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	175.0989	178.6363	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	174.6478	178.2029	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	148.1257	147.7433	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	121.0834	120.9906	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	39.0547	39.4736	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	735.1147	760.0908	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1114.9873	1147.1183	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1521.6800	1558.9654	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1725.1677	1764.7215	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	543.4121	533.6665	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	358.5058	356.6225	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	322.1370	321.9731	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	239.1380	238.0077	0.0000	0.0000	0	0.00	
			<u>1,403,133</u>					<u>7,107.00</u>	<u>0.00</u>	<u>26,757,874.00</u>
		Total	<u>2,238,282</u>					<u>144,058.00</u>	<u>1,924,240,066.90</u>	<u>142,892,848.00</u>
										<u>1,280,298,168,736.20</u>

Grand Total	<u>2,947,517</u>			<u>230,624.00</u>	<u>2,860,368,498.60</u>	<u>190,315,332</u>	<u>1,773,726,236,701.90</u>
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