



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Jul 2016	DAEU	Future	136	16.3143	16.4512	0.0000	0.0000	0	0.00	
Jul 2016	DAEU	Future	65	16.3756	16.5113	0.0000	0.0000	0	0.00	
Aug 2016	DAEU	Future	3	16.4442	16.5811	0.0000	0.0000	0	0.00	
Sep 2016	DAEU	Future	34	16.6239	16.7626	0.0000	0.0000	0	0.00	
			<u>238</u>					<i>0.00</i>	<i>0.00</i>	<i>103,575.00</i>
		Total	238					0.00	0.00	393,175.00
Future										
Aug 2016	DAGB	Future	131	19.1848	19.2839	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	20.2492	20.3589	0.0000	0.0000	0	0.00	
			<u>204</u>					<i>0.00</i>	<i>0.00</i>	<i>37,793.00</i>
										<i>590,646,548.00</i>
Option										
Sep 2016	DAGB	21.20 Put	12,264	1990.4960	1917.3223	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	5.3172	7.3644	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>180,113.00</i>
		Total	24,732					0.00	0.00	217,906.00
Future										
Jul 2016	DAUS	Future	2,110	14.7670	14.9124	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	265	14.7699	14.9153	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	1,541	14.7729	14.9183	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	1,713	14.7939	14.9392	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	646	14.8236	14.9691	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	3,367	14.8649	15.0109	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	6	14.8708	15.0169	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.9150	15.0617	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	900	14.9536	15.1003	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	830	15.0011	15.1482	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	15.1844	15.3344	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>		
		11,888					0.00	0.00	3,914,211.00	42,243,750,134.10
Option										
Jul 2016	DAUS	14.24 Put	6,000	17.9318	15.6851	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.78 Put	6,000	176.1888	127.6102	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.00 Put	6,000	334.2432	243.1913	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.54 Put	6,000	825.9705	684.7082	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	519.3207	431.9832	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1844.6279	1700.0341	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	1.2673	2.3166	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.1282	0.1072	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	12.6443	10.5250	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	4.2603	5.8514	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	2.8842	3.9120	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.52 Put	18,400	194.4185	156.5993	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	367.4498	463.3086	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	3.9189	3.4594	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	155.9096	197.1344	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	125.9358	157.4172	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1136.4581	1021.8984	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	16.3594	21.8075	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	106.0510	132.2018	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	1.7517	1.7927	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	39.9548	34.6475	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	20.5647	25.5306	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	15.9394	19.8213	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	464.6424	542.0149	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	119.2962	141.7216	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	545.1415	480.2847	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	18.3415	23.2209	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	4.8219	4.8999	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	82.0671	74.9732	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	48.4767	55.4652	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	44.0997	50.6417	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	7.2535	7.2269	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	113.6569	106.1040	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	73.0873	82.1577	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	70.8110	79.5327	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	79.1597	74.8432	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	688.9816	626.8692	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	339.7490	384.1614	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	642.1351	585.5785	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	332.9531	373.6634	0.0000	0.0000	0	0.00	

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Nov 2016	DAUS	13.26 Put	9,615	93.9732	89.8078	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1058.4633	975.6936	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	245.1916	272.0299	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	9.2526	9.4509	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	141.9660	135.3963	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	101.2019	109.6977	0.0000	0.0000	0	0.00
			201,627					0.00	0.00
		Total	213,515					0.00	0.00
									8,152,966.00
									42,243,750,134.10
Future									
Sep 2016	EUUS	Future	13,073	1.1107	1.1091	0.0000	0.0000	0	0.00
			13,073					0.00	0.00
		Total	13,073					0.00	0.00
									281,326.00
									3,192,049,294.00
Future									
Sep 2016	ZAAD	Future	8,463	11.1718	11.2563	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	381	11.3412	11.4274	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	2,937	11.4998	11.5884	0.0000	0.0000	0	0.00
			11,781					0.00	0.00
		Total	11,781					0.00	0.00
									2,869,239.00
									23,648,103,248.50
Future									
Sep 2016	ZADK	Future	132	2.2278	2.2491	0.0000	0.0000	0	0.00
			132					0.00	0.00
		Total	132					0.00	0.00
									1,784.00
									40,486,205.00
Future									
Sep 2016	ZAEU	Future	47,699	16.5801	16.7188	16.6290	16.4800	236	3,905,328.40
Dec 2016	ZAEU	Future	17,915	16.9435	17.0857	0.0000	0.0000	50	848,090.00
Mar 2017	ZAEU	Future	5,000	17.2882	17.4353	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.7018	17.8539	0.0000	0.0000	0	0.00
			147,905					286.00	4,753,418.40
		Total	147,905					286.00	4,753,418.40
									9,151,424.00
									125,299,020,058.50
Option									
Sep 2016	ZAEU	17.00 Call	700	414.7764	466.1921	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	869.3091	802.6674	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	100.6325	114.3889	0.0000	0.0000	0	0.00
			6,622					0.00	0.00
		Total	154,527					286.00	4,753,418.40
									13,839,515.00
									125,299,020,058.50
Future									
Sep 2016	ZAFR	Future	6,340	15.3327	15.4809	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			6,340					0.00	0.00	550,074.00	5,683,377,915.80
	Total		6,340					0.00	0.00	550,074.00	5,683,377,915.80
Future											
Sep 2016	ZAGB	Future	65,208	19.3267	19.4272	19.3755	19.2590	300	5,791,030.00		
Dec 2016	ZAGB	Future	1,081	19.7056	19.8095	19.6900	19.6900	402	8,018,180.00		
Mar 2017	ZAGB	Future	302	20.0643	20.1716	20.0200	20.0005	15	300,202.50		
Jun 2017	ZAGB	Future	9,525	20.4875	20.6019	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.7228	20.8514	0.0000	0.0000	0	0.00		
			76,636					717.00	14,109,412.50	5,988,722.00	96,621,786,503.20
Option											
Sep 2016	ZAGB	18.90 Put	15,000	396.8847	373.6999	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	35.7588	45.4626	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	19.8716	22.4489	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	16.2183	21.8045	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	136.5888	133.2648	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	395.6236	386.2507	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2122.3059	2074.1330	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3483.7678	3417.5749	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	78.4584	91.8383	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	15.2018	14.0974	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1,706,439.00	0.00
	Total		119,940					717.00	14,109,412.50	7,695,161.00	96,621,786,503.20
Future											
Sep 2016	ZAJY	Future	760	0.1484	0.1497	0.1475	0.1472	17	250,570.00		
Dec 2016	ZAJY	Future	7,469	0.1517	0.1530	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1548	0.1561	0.0000	0.0000	0	0.00		
			9,719					17.00	250,570.00	754,490.00	7,994,687,621.80
	Total		9,719					17.00	250,570.00	754,490.00	7,994,687,621.80
Future											
Sep 2016	ZAKS	Future	1,266	0.1457	0.1471	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
Future											
Sep 2016	ZAUM	Future	840	14.9269	15.0736	14.9143	14.8702	57	84,819,630.00		
Dec 2016	ZAUM	Future	72	15.1994	15.3497	15.1887	15.1887	1	1,518,870.00		
Mar 2017	ZAUM	Future	53	15.4536	15.6083	0.0000	0.0000	0	0.00		
			965					58.00	86,338,500.00	127,258.00	142,215,622,550.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			965					58.00	86,338,500.00	131,781.00	142,215,622,550.00
Future											
Sep 2016	ZAUS	Future	631,130	14.9269	15.0736	14.9520	14.8100	11,543	171,787,812.50		
Dec 2016	ZAUS	Future	118,384	15.1994	15.3497	15.1850	15.0975	2,491	37,732,785.10		
Mar 2017	ZAUS	Future	25,395	15.4536	15.6083	15.4443	15.3775	335	5,166,147.50		
Jun 2017	ZAUS	Future	155,289	15.7565	15.9164	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.8536	16.0159	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.8913	16.0588	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.9290	16.1016	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.9667	16.1445	0.0000	0.0000	0	0.00		
			933,108					14,369.00	214,686,745.10	115,238,885.00	1,267,330,044,633.80
Option											
Sep 2016	ZAUS	13.24 Put	405	45.5699	42.8238	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	77.1809	69.7514	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	96.2392	86.3613	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	99.7296	89.3997	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	114.6310	102.3772	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	1090.8210	1218.9482	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	1,000	220.2468	194.6391	0.0000	0.0000	1,000	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	333.5979	292.8718	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	704.6923	805.8399	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	377.7923	332.2399	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	693.9150	794.0786	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	425.1637	374.6627	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	641.9159	737.1118	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	455.0909	401.5801	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	513.1902	593.6774	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	1,565	586.2902	520.0774	0.0000	0.0000	1,500	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	402.8117	468.4172	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	987.8746	893.7882	0.0000	0.0000	700	0.00		
Sep 2016	ZAUS	15.70 Put	325	1062.8604	964.7987	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	253.7421	296.5218	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.00 Call	201	225.8953	264.1216	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.03 Call	7,500	220.3383	257.6385	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.39 Call	20,000	163.5621	191.0324	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.51 Call	15,000	147.9148	172.8931	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.64 Call	635	132.4168	154.8833	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.66 Call	5,000	130.1840	152.2624	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.70 Call	1,600	125.8333	147.1508	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.00 Call	1,000	97.6283	113.9374	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	64.3899	74.6346	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	17.70 Call	10,000	54.6895	63.1459	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	15.4073	18.2869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.1359	10.8399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	113.7123	106.1626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	135.3358	127.2190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	163.9467	155.0377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	208.8155	196.4412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	290.8147	271.0011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	355.7962	330.1614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	454.9364	418.7010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	476.4629	438.4450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	535.0510	492.3050	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	568.1460	522.8018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	617.2743	568.1703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	673.7858	620.5041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	711.0716	655.1122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	921.3114	1014.8837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	721.9114	665.1837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	834.7345	770.3497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	840.6258	775.8157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	755.5360	833.3777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	956.1360	883.6777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	718.9948	793.3698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1019.5948	943.6698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1065.0590	986.7443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1138.1869	1056.1789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1220.7173	1134.2790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	605.2121	667.5002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1363.3268	1270.7338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1511.6043	1413.2123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	484.7840	533.6658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1719.7187	1614.2466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1766.7335	1660.1727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	431.8940	475.2773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1894.0388	1784.0118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	388.0999	426.6715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	362.7697	398.4946	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	355.8705	390.8158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	354.1702	388.9201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	347.4520	381.4353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	274.5192	299.9904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	254.9972	278.1375	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	17.69 Call	3,500	251.5158	274.2402	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	219.7599	237.3848	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	215.3059	231.1346	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	212.4159	227.7889	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	210.9966	226.1455	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	189.6075	201.3765	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	166.2742	174.3402	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	162.1133	169.5197	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	161.2140	168.4796	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	154.7528	160.9899	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	150.7027	156.2975	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	124.4176	131.8416	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	120.9471	128.1466	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	116.8996	123.8375	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	107.9343	114.2934	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	100.1802	106.0396	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	95.6673	101.2364	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	88.2188	93.3099	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	85.1940	90.0915	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	61.9919	65.4171	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	58.4036	61.6038	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	50.5697	53.2826	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	48.7716	51.3734	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	914.3789	854.1429	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	990.0360	925.3963	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1198.8631	1124.2047	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1224.4961	1148.6769	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1942.0109	1839.0422	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	358.7313	383.3689	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	357.5508	382.0642	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	308.3092	322.9640	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	282.4616	293.3359	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	138.4795	147.4094	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	780.7444	738.9239	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1111.1610	1047.6370	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1281.0855	1209.7203	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	638.0679	678.0724	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	560.4905	593.4063	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	452.1895	467.8567	0.0000	0.0000	0	0.00		
			<u>1,207,519</u>					<u>3,200.00</u>	<u>0.00</u>	<u>26,340,597.00</u>	<u>0.00</u>
	Total		2,140,627					17,569.00	214,686,745.10	141,579,482.00	1,267,330,044,633.80

<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>
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Grand Total		2,696,855					18,647.00	320,138,646.00	188,479,597	1,756,344,077,283.80
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