



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jul 2016	DAEU	Future	0	15.9363	15.8984	0.0000	0.0000	136	2,167,336.80		
Jul 2016	DAEU	Future	65	16.1000	15.9498	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	3	16.1664	16.0162	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.3411	16.1897	0.0000	0.0000	0	0.00		
			<u>102</u>					<u>136.00</u>	<u>2,167,336.80</u>	<u>103 711.00</u>	<u>1 311 389 606.60</u>
Total			102					136.00	2,167,336.80	393 311.00	1 311 389 606.60
Future											
Aug 2016	DAGB	Future	131	19.2136	19.0407	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.2727	20.0936	0.0000	0.0000	0	0.00		
			<u>204</u>					<u>0.00</u>	<u>0.00</u>	<u>37 793.00</u>	<u>590 646 548.00</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	1948.8957	2104.5469	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	4.1717	3.8034	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>180 113.00</u>	<u>0.00</u>
Total			24,732					0.00	0.00	217 906.00	590 646 548.00
Future											
Jul 2016	DAUS	Future	2,110	14.4830	14.3900	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.4859	14.3929	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,541	14.4888	14.3957	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,713	14.5088	14.4158	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,046	14.5376	14.4445	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	14.5776	14.4843	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	13	14.5833	14.4900	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6262	14.5327	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.6630	14.5695	0.0000	0.0000	500	7,320,350.00		
Oct 2016	DAUS	Future	830	14.7083	14.6148	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.8859	14.7923	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>
			13,295					500.00	7,320,350.00
									3 922 999.00
									42 370 451 004.20
Option									
Jul 2016	DAUS	14.25 Put	15,000	88.6920	134.9238	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2121.2307	2214.6054	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.1839	0.2293	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0547	0.0001	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	12.4204	15.9171	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.7481	0.9375	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.4625	0.6021	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	254.6276	317.4181	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	166.8938	144.7877	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	3.5738	5.1635	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	261.7408	0.0000	0.0000	0.0000	13,200	0.00
Aug 2016	DAUS	15.52 Call	2,000	59.4366	54.6509	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	47.1525	43.9405	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1344.5607	1434.4673	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	3.6028	3.1192	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	38.5672	36.2098	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.9367	1.8662	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	51.6764	65.5119	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	4.2448	3.6216	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	3.4440	2.9168	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	294.8646	269.5850	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	54.2227	50.4598	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	657.9475	724.1901	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	5.0542	4.9460	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.1960	4.9785	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	101.7907	116.4865	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	17.5255	17.0433	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	14.3905	13.9659	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.7514	7.4298	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	139.3802	155.1638	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	36.8566	36.3016	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	35.4382	34.8686	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	97.6588	107.5705	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	800.4760	865.3272	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	220.0505	210.7605	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	743.7674	805.5526	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	217.6116	209.3393	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	116.4718	130.0436	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1195.9216	1271.4800	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	153.3691	149.1653	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	11.80 Put	250	10.3283	12.6508	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	174.5065	195.1519	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	56.5000	55.8558	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	347.9384	0.0000	0.0000	0.0000	2,000	0.00	
Jan 2017	DAUS	16.17 Call	2,000	451.1790	0.0000	0.0000	0.0000	2,000	0.00	
Apr 2017	DAUS	13.95 Put	1,000	421.9032	0.0000	0.0000	0.0000	1,000	0.00	
Apr 2017	DAUS	17.02 Call	1,000	523.8644	0.0000	0.0000	0.0000	1,000	0.00	
Jul 2017	DAUS	13.95 Put	1,000	474.8908	0.0000	0.0000	0.0000	1,000	0.00	
Jul 2017	DAUS	17.98 Call	1,000	595.6955	0.0000	0.0000	0.0000	1,000	0.00	
			192,227					21,200.00	0.00	8 219 166.00
		Total	205,522					21,700.00	7,320,350.00	12 142 165.00 42 370 451 004.20
Future										
Sep 2016	EUUS	Future	13,073	1.1135	1.1102	0.0000	0.0000	0	0.00	
			13,073					0.00	0.00	281 326.00 3 192 049 294.00
		Total	13,073					0.00	0.00	281 326.00 3 192 049 294.00
Future										
Sep 2016	ZAAD	Future	6,737	11.1350	11.0633	11.0557	11.0557	73	807,066.10	
Dec 2016	ZAAD	Future	381	11.3010	11.2290	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	2,930	11.4593	11.3858	0.0000	0.0000	0	0.00	
			10,048					73.00	807,066.10	2 871 014.00 23 667 655 737.50
		Total	10,048					73.00	807,066.10	2 903 391.00 23 667 655 737.50
Future										
Sep 2016	ZADK	Future	204	2.1924	2.1705	0.0000	0.0000	0	0.00	
			204					0.00	0.00	1 928.00 43 616 765.00
		Total	204					0.00	0.00	1 928.00 43 616 765.00
Future										
Sep 2016	ZAEU	Future	42,078	16.2988	16.1474	16.1900	16.1500	168	2,719,363.40	
Dec 2016	ZAEU	Future	17,915	16.6515	16.4984	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,000	16.9902	16.8340	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.3953	17.2350	0.0000	0.0000	0	0.00	
			142,284					168.00	2,719,363.40	9 163 219.00 125 491 052 689.20
Option										
Sep 2016	ZAEU	17.00 Call	700	255.9905	233.4412	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	952.9483	1062.5621	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	58.6242	56.5470	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4 688 091.00 0.00
		Total	148,906					168.00	2,719,363.40	13 851 310.00 125 491 052 689.20

<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											
Sep 2016	ZAFR	Future	6,340	14.9309	14.7758	0.0000	0.0000	0	0.00		
			6,340					0.00	0.00	550 090.00	5 683 619 080.60
		Total	6,340					0.00	0.00	550 090.00	5 683 619 080.60
Future											
Sep 2016	ZAGB	Future	64,905	19.3538	19.1801	19.4175	19.2301	790	15,292,826.80		
Dec 2016	ZAGB	Future	1,000	19.7282	19.5537	19.7493	19.7493	105	2,035,996.50		
Mar 2017	ZAGB	Future	976	20.0855	19.9072	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	Future	9,525	20.5131	20.3311	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.7867	20.5925	0.0000	0.0000	0	0.00		
			76,926					895.00	17,328,823.30	6 004 003.00	96 914 802 192.80
Option											
Sep 2016	ZAGB	18.90 Put	15,000	355.3939	419.5200	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	29.4045	25.7914	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	17.8204	15.7503	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	11.5273	9.2141	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	114.3803	131.9328	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	350.3105	398.6875	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2065.0260	2200.3756	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3437.4565	3593.1647	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	68.7802	66.2319	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	13.3577	15.2913	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1 706 439.00	0.00
		Total	120,230					895.00	17,328,823.30	7 710 442.00	96 914 802 192.80
Future											
Sep 2016	ZAJY	Future	969	0.1406	0.1394	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	6,275	0.1437	0.1425	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1467	0.1454	0.0000	0.0000	0	0.00		
			8,734					0.00	0.00	757 361.00	8 035 635 581.40
		Total	8,734					0.00	0.00	757 361.00	8 035 635 581.40
Future											
Sep 2016	ZAKS	Future	1,266	0.1429	0.1420	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	825	14.6375	14.5440	14.6340	14.5135	8	11,685,690.00		
Dec 2016	ZAUM	Future	77	14.9005	14.8068	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2017	ZAUM	Future	53	15.1479	15.0524	0.0000	0.0000	0	0.00
			955					8.00	11,685,690.00
		Total	955					8.00	11,685,690.00
									127 363.00
									142 370 013 800.00
									131 886.00
									142 370 013 800.00

Future

Sep 2016	ZAUS	Future	633,782	14.6375	14.5440	14.6477	14.4968	18,240	266,007,960.10
Dec 2016	ZAUS	Future	114,843	14.9005	14.8068	14.8666	14.7705	27,520	408,890,861.30
Mar 2017	ZAUS	Future	30,279	15.1479	15.0524	15.0362	15.0360	888	13,374,930.00
Jun 2017	ZAUS	Future	155,289	15.4425	15.3440	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.5546	15.4469	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.5937	15.4854	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.6329	15.5238	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.6720	15.5623	0.0000	0.0000	0	0.00
			937,103					46,648.00	688,273,751.40
									115 416 583.00
									1 269 954 345 752.20

Option

Sep 2016	ZAUS	13.24 Put	405	54.1580	63.6892	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	98.1672	114.8608	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	121.4530	141.4155	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	125.7024	146.2400	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	143.8025	166.7245	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	840.7564	777.3374	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	711.2087	655.2492	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	1,000	273.7087	311.2492	0.0000	0.0000	1,000	0.00
Sep 2016	ZAUS	14.50 Put	47,500	406.9784	456.1932	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	495.8412	456.0042	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	458.3412	512.0042	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	486.5204	447.6916	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	513.9167	571.7223	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	443.0963	408.0467	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	549.3440	609.0629	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	392.1292	361.1074	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	339.7123	312.9817	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	702.2123	768.9817	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	253.2910	233.9371	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1150.1350	1229.9960	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1232.0632	1313.3908	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	144.1006	133.9959	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	124.9246	116.3728	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	121.1577	112.9091	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	83.7347	78.4409	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	73.8940	69.3300	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	64.5446	60.6648	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>
Sep 2016	ZAUS	16.66 Call	5,000	63.2173	59.4334	0.0000	0.0000	5,000	0.00
Sep 2016	ZAUS	16.70 Call	1,600	60.6444	57.0469	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	21.8893	20.9154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	2.0610	2.0284	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.2473	11.6234	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	102.2714	113.3260	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	138.9515	155.4093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	164.4367	184.1213	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	197.3631	220.1864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	248.1455	275.4714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	340.0092	374.6161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	415.9536	456.0409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	458.0878	500.9852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	525.7023	572.8102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	549.4084	597.9099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	613.7239	665.8152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	649.9390	703.9397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	703.5643	760.2397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	765.1587	825.3563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	806.3224	868.0862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	718.7719	687.2737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	818.2719	880.4737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	942.1927	1008.6306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	948.5955	1015.2330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	574.2837	550.9164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1073.7837	1144.1164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	542.7737	521.2222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1142.2737	1214.4222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1191.3657	1264.7183	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1270.6507	1345.7428	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1359.2713	1436.1457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	447.3214	431.2064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1511.5621	1591.1515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1669.1020	1751.0949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	348.2070	337.6761	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1887.7738	1972.1678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1937.2560	2022.0695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	304.3308	295.5822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2070.9604	2156.8168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	269.2145	261.8512	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	249.1412	242.5442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	0	243.7049	237.3148	0.0000	0.0000	100	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	16.96 Call	5,000	242.3673	236.0252	0.0000	0.0000	5,000	0.00
Dec 2016	ZAUS	17.00 Call	1,200	237.0906	230.9477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	180.7521	176.6289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	165.9970	162.3684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	163.3839	159.8425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	143.2667	140.4642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	139.9788	137.2938	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	137.8491	135.2394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	136.8036	134.2306	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	121.1616	119.1236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	104.3343	102.8250	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	101.3633	99.9421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	100.7213	99.3187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	96.1259	94.8551	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	93.2354	92.0667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	69.5182	68.9282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	67.2592	66.7191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	64.6381	64.1549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	58.8859	58.5232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	53.9738	53.7089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	51.1434	50.9325	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	46.5205	46.3937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	44.6613	44.5667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	30.7922	30.9038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	28.7170	28.8530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	24.2622	24.4435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	23.2553	23.4454	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1014.7443	1078.7380	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1094.9220	1161.1924	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1316.9479	1388.7201	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1344.1763	1416.5518	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2100.9868	2184.8300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	258.8466	253.6412	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	258.0731	252.8901	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	219.9803	215.8153	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	199.0784	195.4213	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	83.9571	83.0730	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	862.9526	920.3351	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1212.7352	1279.5498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1389.4773	1460.6346	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	501.0880	493.4770	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	434.1504	427.9592	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>	
Jun 2017	ZAUS	19.71 Call	3,155	343.9623	339.6956	0.0000	0.0000	0	0.00
			<u>1,351,799</u>					<u>11,100.00</u>	<u>0.00</u>
		Total	2,288,902					57,748.00	688,273,751.40
									26 665 357.00
									0.00
									142 081 940.00
									1 269 954 345 752.20
		Grand Total	2,829,014					80,728.00	730 302 381.00
									189,089,166
									1,759,800,558,352.80