



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jun 2016	DAEU	Future	0	16.4433	16.8388	0.0000	0.0000	99	1,645,003.80
Jul 2016	DAEU	Future	136	16.4747	16.8861	0.0000	0.0000	0	0.00
Jul 2016	DAEU	Future	65	16.5433	16.7298	0.0000	0.0000	65	1,087,437.00
Aug 2016	DAEU	Future	3	16.6158	16.8116	0.0000	0.0000	3	50,434.80
Sep 2016	DAEU	Future	34	16.8001	16.9840	0.0000	0.0000	34	577,456.00
			<u>238</u>					<u>201.00</u>	<u>3,360,331.60</u>
		<b>Total</b>	<b>238</b>					<b>201.00</b>	<b>3,360,331.60</b>
									<i>103,575.00</i>
									<i>1,309,222,269.80</i>
<b>Future</b>									
Aug 2016	DAGB	Future	59	20.1965	20.3752	0.0000	0.0000	59	1,202,136.80
Apr 2017	DAGB	Future	73	21.3144	21.6159	0.0000	0.0000	0	0.00
			<u>132</u>					<u>59.00</u>	<u>1,202,136.80</u>
									<i>37,721.00</i>
									<i>589,203,020.00</i>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	1189.7544	1010.7214	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	14.1198	20.3871	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,660</b>					<b>59.00</b>	<b>1,202,136.80</b>
									<i>180,113.00</i>
									<i>0.00</i>
<b>Future</b>									
Jun 2016	DAUS	Future	0	14.9327	15.2267	0.0000	0.0000	339	5,062,185.30
Jun 2016	DAUS	Future	526	14.8158	15.2267	0.0000	0.0000	14	210,035.00
Jul 2016	DAUS	Future	0	14.8481	15.2688	0.0000	0.0000	370	5,533,535.00
Jul 2016	DAUS	Future	2,110	14.8891	15.3074	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.8925	15.3106	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,947	14.8959	15.3138	0.0000	0.0000	106	1,589,724.40
Aug 2016	DAUS	Future	1,713	14.9182	15.3356	0.0000	0.0000	187	2,809,076.60
Aug 2016	DAUS	Future	646	14.9486	15.3666	0.0000	0.0000	503	7,617,432.00
Aug 2016	DAUS	Future	3,367	14.9911	15.4101	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	15.0427	15.4630	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	15.0792	15.5003	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	DAUS	Future	900	15.0823	15.5034	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	830	15.1316	15.5538	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	15.3212	15.7466	0.0000	0.0000	0	0.00	
			<u>13,314</u>					<u>1,519.00</u>	<u>22,821,988.30</u>	<u>3,888,101.00</u>
										<u>41,862,017,129.70</u>
<b>Option</b>										
Jul 2016	DAUS	15.68 Put	18,400	866.0962	485.3960	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.85 Call	18,400	1.0505	18.2086	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.50 Put	22,600	31.0049	9.6288	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.60 Put	1,000	54.6358	16.3956	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.80 Put	3,000	133.4355	41.5834	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.16 Put	4,000	386.1717	150.1139	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.24 Put	6,000	43.5354	20.7022	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.00 Put	4,000	319.9425	153.8428	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.54 Put	6,000	749.2712	447.5564	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	488.9820	302.1712	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1734.6569	1364.7037	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	2.0155	7.4383	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.3949	0.4330	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	13.2419	7.3691	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	10.0563	34.6939	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	6.0770	21.8554	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.00 Put	5,000	440.4921	279.5571	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	7.3546	6.0220	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	222.7130	397.5351	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	181.3334	322.4183	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1065.9140	786.2036	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	30.4165	64.3621	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	154.6150	275.8913	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	2.3385	2.1080	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	52.6866	31.8990	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	33.7726	64.8561	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	26.6022	51.8850	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	559.1705	810.1425	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	159.3627	255.8243	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	513.9684	351.3156	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	26.6178	47.7481	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	5.4968	4.6920	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	84.5182	54.1472	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	61.7166	97.1899	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	55.1497	87.1193	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	9.0733	6.6513	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	109.8877	69.0917	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Oct 2016	DAUS	18.77 Call	250	80.8719	114.3273	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	78.0278	110.4363	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	74.4236	47.0101	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	651.0631	465.4398	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	397.8907	535.9519	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	606.6337	429.2778	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	386.2894	510.3645	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	93.0014	55.4017	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1001.9214	760.4310	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	284.4209	372.6217	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	15.6049	9.0198	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	141.0832	83.1816	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	105.4774	137.8407	0.0000	0.0000	0	0.00
			<u>229,227</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>242,541</b>					<b>1,519.00</b>	<b>22,821,988.30</b>
									11,973,267.00
									41,862,017,129.70
<b>Future</b>									
Sep 2016	EUUS	Future	13,043	1.1130	1.1091	0.0000	0.0000	0	0.00
			<u>13,043</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>13,043</b>					<b>0.00</b>	<b>0.00</b>
									281,296.00
									3,191,714,044.00
<b>Future</b>									
Sep 2016	ZAAD	Future	8,453	11.1629	11.3682	0.0000	0.0000	300	3,389,400.00
Dec 2016	ZAAD	Future	381	11.3360	11.5424	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,235	11.4962	11.7058	0.0000	0.0000	0	0.00
			<u>13,069</u>					<i>300.00</i>	<i>3,389,400.00</i>
	<b>Total</b>		<b>13,069</b>					<b>300.00</b>	<b>3,389,400.00</b>
									2,867,521.00
									23,628,648,663.50
<b>Future</b>									
Sep 2016	ZADK	Future	132	2.2602	2.3132	0.0000	0.0000	0	0.00
			<u>132</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>132</b>					<b>0.00</b>	<b>0.00</b>
									1,652.00
									37,549,469.00
<b>Future</b>									
Sep 2016	ZAEU	Future	49,033	16.7555	17.1637	17.0075	16.7768	237	4,007,439.10
Dec 2016	ZAEU	Future	17,867	17.1275	17.5405	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	5,000	17.4755	17.8983	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.8889	18.3230	0.0000	0.0000	0	0.00
			<u>149,191</u>					<i>237.00</i>	<i>4,007,439.10</i>
									9,143,683.00
									125,168,915,485.10
<b>Option</b>									
Sep 2016	ZAEU	17.00 Call	700	508.6981	726.7355	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAEU	16.90 Put	2,961	803.4818	648.0651	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	128.1778	166.7705	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,687,391.00
		<b>Total</b>	<b>155,813</b>					<b>237.00</b>	<b>4,007,439.10</b>	13,831,074.00
										125,168,915,485.10
<b>Future</b>										
Sep 2016	ZAFR	Future	6,340	15.4341	15.8575	0.0000	0.0000	0	0.00	
			6,340					0.00	0.00	549,830.00
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	549,830.00
										5,679,642,251.40
<b>Future</b>										
Sep 2016	ZAGB	Future	72,370	20.3462	20.6346	20.5300	20.4201	393	8,057,723.20	
Dec 2016	ZAGB	Future	647	20.7470	21.0366	20.9020	20.9020	10	209,020.00	
Mar 2017	ZAGB	Future	189	21.1199	21.4165	21.2300	21.2200	50	1,061,200.00	
Jun 2017	ZAGB	Future	9,525	21.5624	21.8694	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	21.7698	22.0791	0.0000	0.0000	0	0.00	
			83,251					453.00	9,327,943.20	5,944,783.00
										95,741,792,433.30
<b>Option</b>										
Sep 2016	ZAGB	19.83 Put	7,500	411.0538	332.7938	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	21.90 Call	5,000	195.4650	273.0833	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	117.6050	169.6821	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	47.5294	69.7106	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	25.3041	27.1097	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	69.0319	57.5887	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	198.3408	173.9449	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	1429.1802	1279.9593	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	2637.3431	2430.1510	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	188.5510	237.3332	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	36.9708	47.1828	0.0000	0.0000	0	0.00	
			40,804					0.00	0.00	1,679,389.00
		<b>Total</b>	<b>124,055</b>					<b>453.00</b>	<b>9,327,943.20</b>	7,624,172.00
										95,741,792,433.30
<b>Future</b>										
Sep 2016	ZAJY	Future	990	0.1470	0.1511	0.1472	0.1472	5	73,600.00	
Dec 2016	ZAJY	Future	7,469	0.1503	0.1544	0.0000	0.0000	1,711	25,710,040.00	
Mar 2017	ZAJY	Future	1,490	0.1534	0.1576	0.0000	0.0000	0	0.00	
			9,949					1,716.00	25,783,640.00	754,238.00
		<b>Total</b>	<b>9,949</b>					<b>1,716.00</b>	<b>25,783,640.00</b>	7,991,054,611.80
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1465	0.1507	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,266					0.00	0.00	20,449.00	283,026,470.00
	<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	20,449.00	283,026,470.00
<b>Future</b>											
Sep 2016	ZAUM	Future	630	15.0549	15.4754	15.2300	15.1000	4	6,066,000.00		
Dec 2016	ZAUM	Future	66	15.3367	15.7624	0.0000	0.0000	0	0.00		
Mar 2017	ZAUM	Future	54	15.5966	16.0301	0.0000	0.0000	0	0.00		
			750					4.00	6,066,000.00	126,595.00	141,223,445,590.00
	<b>Total</b>		<b>750</b>					<b>4.00</b>	<b>6,066,000.00</b>	131,118.00	141,223,445,590.00
<b>Future</b>											
Sep 2016	ZAUS	Future	677,957	15.0549	15.4754	15.3318	15.0723	40,928	625,260,728.60		
Dec 2016	ZAUS	Future	97,848	15.3367	15.7624	15.5843	15.4889	7,275	112,867,671.00		
Mar 2017	ZAUS	Future	25,445	15.5966	16.0301	15.7180	15.7180	1,671	26,204,270.00		
Jun 2017	ZAUS	Future	155,289	15.9021	16.3486	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.9771	16.4205	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	16.0141	16.4614	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.0511	16.5024	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0880	16.5433	0.0000	0.0000	0	0.00		
			959,449					49,874.00	764,332,669.60	114,916,009.00	1,262,471,695,601.80
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	49.9230	32.3312	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	80.1535	52.8056	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	98.4994	62.9487	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	101.8401	64.7916	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	116.0518	72.6278	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	1217.5266	1575.2220	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	2,000	215.3457	136.3114	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	318.6744	207.8603	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	814.5348	1112.0018	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	359.6348	236.6018	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	803.0838	1098.0572	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	403.5661	267.9213	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	747.6072	1029.9030	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	431.3424	288.1655	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	607.7838	858.2718	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	65	552.8838	382.8718	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	484.8092	699.4083	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	929.9852	690.2629	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	1001.1522	751.3010	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	314.2659	469.3173	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.00 Call	201	281.8072	423.8189	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	16.03 Call	7,500	275.2928	414.6155	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	207.9033	317.9712	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	189.3722	290.9986	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	170.8028	264.3138	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	168.0857	260.4283	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	162.7834	252.8322	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	128.0630	202.5187	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	86.2100	138.5562	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	73.7520	119.0566	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	24.4798	34.7164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.1330	10.5939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	112.3263	65.0586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	134.0404	78.8092	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	162.6223	97.3001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	205.4697	126.7686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	282.5734	182.4940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	343.5149	228.0929	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	434.1802	295.3721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	454.3251	310.2513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	509.2050	351.2231	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	540.2361	374.6648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	586.3541	410.9710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	639.4770	454.5625	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	674.5682	483.6403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	684.7779	492.1390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	791.2282	581.7570	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	796.7542	586.4563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	842.3230	1042.0348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	905.6230	679.6348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	802.6710	993.9954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	965.9710	731.5954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1009.2722	769.1390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1079.0266	830.0361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1157.4295	899.3074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	677.7554	841.4896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1294.2524	1021.0993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1436.9784	1149.7558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1638.1789	1334.4593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1684.1227	1377.0885	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	486.2302	603.8136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1808.0233	1493.2049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	437.6972	544.9342	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	16.91 Call	20,000	409.5197	510.6806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	401.8320	501.3261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	399.9328	499.0156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	310.6856	387.5428	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	288.6751	359.7971	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	284.7485	354.8408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	247.5275	307.8338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	241.1979	299.5613	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	237.7993	294.1875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	236.1281	291.5383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	210.9089	251.5495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	183.2862	213.3662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	178.3489	207.1497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	177.2828	205.8053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	169.6046	196.1504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	164.7892	190.1055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	139.6079	166.3052	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	135.7909	163.9676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	131.3363	161.2349	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	121.4571	155.1555	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	112.8983	149.8593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	107.9106	146.3637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	99.6674	135.6258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	96.3157	131.2480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	70.5159	97.2905	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	66.5095	91.9712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	57.7452	80.2841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	55.7298	77.5859	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	868.1976	666.8498	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	940.0443	728.8519	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1140.1501	906.2265	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1164.7245	928.3489	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1856.8951	1562.0170	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	390.6504	467.5730	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	389.3476	465.9845	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	330.2815	386.4549	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	300.6417	344.4773	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	152.9905	194.7859	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	749.5936	590.7109	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1060.7016	853.3917	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1223.9575	998.1679	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	682.8733	797.1312	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	18.65 Call	150	598.8602	697.5198	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	474.3507	536.4476	0.0000	0.0000	0	0.00	
			<u>1,073,219</u>					<u>0.00</u>	<u>0.00</u>	<u>26,085,687.00</u>
		<b>Total</b>	<b>2,032,668</b>					<b>49,874.00</b>	<b>764,332,669.60</b>	<b>141,001,696.00</b>
										<b>1,262,471,695,601.80</b>

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<b>Grand Total</b>	<b>2,624,524</b>							<b>54,363.00</b>	<b>840,291,548.60</b>	<b>187,725,360</b>	<b>1,749,070,180,870.70</b>
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