



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jul 2016	DAEU	Future	136	16.2162	16.2894	0.0000	0.0000	0	0.00
Jul 2016	DAEU	Future	65	16.2701	16.3491	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	16.3369	16.4183	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.5206	16.5991	0.0000	0.0000	0	0.00
			238					0.00	0.00
Total			238					0.00	0.00
									103,575.00
									1,309,222,269.80
Future									
Aug 2016	DAGB	Future	131	19.4629	19.7963	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.5464	20.8845	0.0000	0.0000	0	0.00
			204					0.00	0.00
									37,793.00
									590,646,548.00
Option									
Sep 2016	DAGB	21.20 Put	12,264	1758.1685	1501.3279	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	10.1112	12.9139	0.0000	0.0000	0	0.00
			24,528					0.00	0.00
Total			24,732					0.00	0.00
									180,113.00
									0.00
									217,906.00
									590,646,548.00
Future									
Jul 2016	DAUS	Future	0	14.5258	14.6405	0.0000	0.0000	18,400	267,274,720.00
Jul 2016	DAUS	Future	2,110	14.6145	14.6941	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.6172	14.6971	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,421	14.6199	14.7001	0.0000	0.0000	380	5,583,530.00
Aug 2016	DAUS	Future	1,713	14.6386	14.7210	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	646	14.6693	14.7507	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.7145	14.7922	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.7658	14.8428	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	14.7997	14.8785	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.8025	14.8815	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.8490	14.9296	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.0314	15.1145	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>	
		12,262					18,780.00	272,858,250.00	
								3,909,320.00	
								42,171,201,828.30	
Option									
Jul 2016	DAUS	14.50 Put	22,600	91.7075	77.9728	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	140.9662	112.7563	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	289.2557	233.2295	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.16 Put	4,000	616.0217	539.0946	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.24 Put	6,000	68.6187	54.4748	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.00 Put	4,000	487.2788	438.0643	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	6,000	977.6317	908.9594	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	662.3661	610.9867	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1996.9295	1918.6470	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	1.9950	2.8289	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.2652	0.4455	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	22.3220	22.3694	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	4.3809	5.5441	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	2.7471	4.1511	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	286.8254	0.0000	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	318.3416	0.0000	0.0000	0.0000	36,800	0.00
Aug 2016	DAUS	12.70 Put	2,000	8.5429	9.6910	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	136.8418	162.8347	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	110.7581	131.6657	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1275.0610	1214.7706	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	15.3464	18.2610	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	93.5385	111.2860	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	3.4989	3.9433	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	67.0990	62.4595	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	18.7758	22.0731	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	14.2562	17.1512	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	416.0928	457.8962	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	105.8487	121.5626	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	642.7489	609.6196	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	18.1182	16.6187	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.8498	7.7417	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	113.7180	110.7427	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	43.8589	48.1820	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	40.1214	43.4412	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	9.4203	10.8330	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	150.2886	144.3041	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	67.0190	70.7008	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	64.9401	68.3439	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	107.6792	103.3615	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	784.6950	749.9294	0.0000	0.0000	0	0.00

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Oct 2016	DAUS	16.14 Call	9,960	307.4846	334.9709	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	732.4820	699.8220	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	301.8811	327.5232	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	126.2444	117.4160	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1163.5519	1119.7051	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	220.0945	240.2271	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.6256	13.4512	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	185.9027	173.0287	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	93.1310	96.6177	0.0000	0.0000	0	0.00		
			224,227					36,800.00	0.00	8,136,966.00	0.00
Total			236,489					55,580.00	272,858,250.00	12,046,286.00	42,171,201,828.30
Future											
Sep 2016	EUUS	Future	13,043	1.1152	1.1145	0.0000	0.0000	0	0.00		
			13,043					0.00	0.00	281,296.00	3,191,714,044.00
Total			13,043					0.00	0.00	281,296.00	3,191,714,044.00
Future											
Sep 2016	ZAAD	Future	8,463	11.0185	11.0211	11.1548	11.1299	15	167,073.00		
Dec 2016	ZAAD	Future	381	11.1848	11.1898	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	2,937	11.3415	11.3480	0.0000	0.0000	1,385	15,720,531.50		
			11,781					1,400.00	15,887,604.50	2,869,229.00	23,647,991,071.00
Total			11,781					1,400.00	15,887,604.50	2,901,606.00	23,647,991,071.00
Future											
Sep 2016	ZADK	Future	132	2.2169	2.2248	0.0000	0.0000	132	2,936,736.00		
			132					132.00	2,936,736.00	1,784.00	40,486,205.00
Total			132					132.00	2,936,736.00	1,784.00	40,486,205.00
Future											
Sep 2016	ZAEU	Future	47,335	16.4788	16.5551	16.6200	16.4500	3,118	51,607,824.00		
Dec 2016	ZAEU	Future	17,867	16.8368	16.9196	16.9286	16.8500	2,712	46,558,465.80		
Mar 2017	ZAEU	Future	5,000	17.1788	17.2637	0.0000	0.0000	0	0.00		
Jun 2017	ZAEU	Future	77,291	17.5865	17.6740	0.0000	0.0000	0	0.00		
			147,493					5,830.00	98,166,289.80	9,149,702.00	125,270,240,555.40
Option											
Sep 2016	ZAEU	17.00 Call	700	380.7038	416.2524	0.0000	0.0000	700	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	921.8935	884.1344	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	102.4575	108.5089	0.0000	0.0000	0	0.00		
			6,622					700.00	0.00	4,688,091.00	0.00
Total			154,115					6,530.00	98,166,289.80	13,837,793.00	125,270,240,555.40

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Future											
Sep 2016	ZAFR	Future	6,340	15.2303	15.3101	0.0000	0.0000	244	3,735,664.40		
			6,340					244.00	3,735,664.40	550,074.00	5,683,377,915.80
		Total	6,340					244.00	3,735,664.40	550,074.00	5,683,377,915.80
Future											
Sep 2016	ZAGB	Future	72,548	19.6144	19.9415	19.9385	19.5979	936	18,596,309.40		
Dec 2016	ZAGB	Future	649	19.9957	20.3298	20.1478	20.1478	2	40,295.60		
Mar 2017	ZAGB	Future	290	20.3592	20.6950	20.6052	20.3604	52	1,066,142.10		
Jun 2017	ZAGB	Future	9,525	20.7887	21.1332	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	21.0143	21.3609	0.0000	0.0000	0	0.00		
			83,532					990.00	19,702,747.10	5,976,615.00	96,383,832,922.70
Option											
Sep 2016	ZAGB	18.90 Put	15,000	308.5714	0.0000	0.0000	0.0000	15,000	0.00		
Sep 2016	ZAGB	19.83 Put	0	742.0090	583.6964	0.0000	0.0000	6,150	0.00		
Sep 2016	ZAGB	21.90 Call	0	89.6262	131.6532	0.0000	0.0000	5,900	0.00		
Sep 2016	ZAGB	22.50 Call	500	52.7326	81.9319	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	21.9805	35.9385	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	24.2761	25.1545	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	115.8723	85.8039	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	328.1369	259.4464	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1923.9931	1700.5456	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3248.9550	2974.6180	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	104.1215	144.2165	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	15.5372	31.7523	0.0000	0.0000	0	0.00		
			43,304					27,050.00	0.00	1,706,439.00	0.00
		Total	126,836					28,040.00	19,702,747.10	7,683,054.00	96,383,832,922.70
Future											
Sep 2016	ZAJY	Future	920	0.1443	0.1450	0.0000	0.0000	70	1,007,370.00		
Dec 2016	ZAJY	Future	7,469	0.1474	0.1482	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1505	0.1513	0.0000	0.0000	0	0.00		
			9,879					70.00	1,007,370.00	754,308.00	7,992,061,981.80
		Total	9,879					70.00	1,007,370.00	754,308.00	7,992,061,981.80
Future											
Sep 2016	ZAKS	Future	1,266	0.1441	0.1448	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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Sep 2016	ZAUM	Future	680	14.7771	14.8547	14.9613	14.7382	51	75,653,740.00
Dec 2016	ZAUM	Future	71	15.0463	15.1297	15.0786	15.0786	5	7,539,300.00
Mar 2017	ZAUM	Future	54	15.2993	15.3862	0.0000	0.0000	0	0.00
			<u>805</u>					<u>56.00</u>	<u>83,193,040.00</u>
		Total	805					56.00	83,193,040.00
									126,674.00
									141,341,574,800.00
									131,197.00
									141,341,574,800.00

Future

Sep 2016	ZAUS	Future	650,114	14.7771	14.8547	14.9906	14.7382	61,501	917,613,305.30
Dec 2016	ZAUS	Future	101,403	15.0463	15.1297	15.2690	15.0600	11,167	170,133,234.30
Mar 2017	ZAUS	Future	25,450	15.2993	15.3862	15.3288	15.3275	2,078	31,711,609.00
Jun 2017	ZAUS	Future	155,289	15.5987	15.6884	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.6816	15.7696	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.7195	15.8082	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.7573	15.8468	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.7952	15.8854	0.0000	0.0000	0	0.00
			<u>935,166</u>					<u>74,746.00</u>	<u>1,119,458,148.60</u>
									115,073,783.00
									1,264,844,167,954.50

Option

Sep 2016	ZAUS	13.24 Put	405	64.6218	63.2114	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	111.3034	105.8228	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	135.1084	128.3511	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,240	139.4115	132.4243	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	157.6229	149.6687	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	993.4742	1060.0504	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	284.4643	268.9938	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	411.0660	389.2722	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	636.5288	690.0867	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	459.4288	435.3867	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	626.5643	679.6672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,240	510.8083	484.4757	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	578.5437	629.3461	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	543.0609	515.3369	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	462.0782	505.7706	0.0000	0.0000	800	0.00
Sep 2016	ZAUS	15.00 Put	65	684.9782	651.0706	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	361.4645	398.5239	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1104.4117	1057.6318	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1181.9183	1133.3787	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	226.6422	253.0386	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	201.6271	225.8480	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	196.6374	220.4124	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	145.3493	164.4358	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	131.1529	148.7221	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	117.3533	133.3963	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	16.66 Call	5,000	115.3643	131.1844	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	111.4921	126.8734	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	86.4048	98.8216	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	56.8736	65.5067	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	48.2614	55.7185	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	13.4864	14.3597	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.4625	15.6100	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	147.7382	139.7343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	173.8543	164.1033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	206.9511	195.7326	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	257.5732	244.2263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	348.2160	331.3285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	422.1570	401.4397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	528.2734	503.6619	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	551.1282	525.7226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	613.0673	585.5761	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	647.8995	619.2818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	699.4338	669.2018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	758.4874	726.4773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	797.3259	764.1899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	808.6006	775.1444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	926.6193	889.2729	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	932.7335	895.2282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	698.6667	741.5785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1052.3667	1011.8785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	664.1605	705.5421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1117.8605	1075.8421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1164.8182	1121.6243	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1240.6746	1195.6919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1325.5434	1278.8590	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	557.8378	593.8565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1471.6225	1422.2154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1623.0441	1571.0727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1834.2885	1779.4353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1882.2299	1826.7456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	394.5950	422.3019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2011.8892	1954.7814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	353.9643	379.4783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	330.4871	354.6924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	324.0977	347.9392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	322.5216	346.2714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	248.8498	268.2265	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	17.66 Call	15,100	230.8236	249.0754	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	227.6133	245.6591	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	202.2460	217.4208	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	198.0342	212.8965	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	195.3008	209.9587	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	193.9558	208.5142	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	173.7043	186.7314	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	151.5708	162.8895	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	147.6226	158.6293	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	146.7688	157.7093	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	140.6283	151.0843	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	136.7805	146.9312	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	105.4251	115.4254	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	102.3812	112.1542	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	98.8353	108.3411	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	90.9972	99.9031	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	84.2371	92.6143	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	80.3113	88.3764	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	73.8468	81.3893	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	71.2271	78.5546	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	51.2544	56.8707	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	48.1873	53.5280	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	41.5154	46.2422	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	39.9889	44.5724	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	998.1746	963.4585	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1075.6921	1039.5782	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1289.7517	1249.3850	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1316.0287	1275.1472	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2048.5236	1995.4814	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	329.2778	348.3494	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	328.3802	347.1812	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	283.8412	298.7488	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	259.1214	272.5562	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	118.1185	128.2351	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	850.7670	824.2133	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1192.2211	1158.4125	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1364.5347	1328.4841	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	591.6663	622.3404	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	518.5653	545.7593	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	419.4436	438.1968	0.0000	0.0000	0	0.00		
			<u>1,073,219</u>					<u>800.00</u>	<u>0.00</u>	<u>26,086,487.00</u>	<u>0.00</u>

<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>		
		Total	2,008,385				75,546.00	1,119,458,148.60	141,160,270.00	1,264,844,167,954.50
		Grand Total	2,594,041				167,598.00	1,616,945,850.40	188,024,859	1,752,641,798,397.60