



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-July-2016

<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											
Jul 2016	DAEU	Future	136	16.4710	16.2262	0.0000	0.0000	0	0.00		
Jul 2016	DAEU	Future	65	16.5301	16.2845	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	3	16.5992	16.3523	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.7811	16.5309	0.0000	0.0000	0	0.00		
			<u>238</u>					<i>0.00</i>	<i>0.00</i>	<i>103,575.00</i>	<i>1,309,222,269.80</i>
Total			238					0.00	0.00	393,175.00	1,309,222,269.80
Future											
Aug 2016	DAGB	Future	131	19.4567	19.4881	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.5450	20.5715	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	1763.9419	1739.2813	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	9.0583	9.4187	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>180,113.00</i>	<i>0.00</i>
Total			24,732					0.00	0.00	217,906.00	590,646,548.00
Future											
Jul 2016	DAUS	Future	0	14.8139	14.5472	0.0000	0.0000	4,000	59,255,600.00		
Jul 2016	DAUS	Future	2,110	14.8476	14.6057	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.8506	14.6086	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,541	14.8536	14.6115	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,713	14.8744	14.6319	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	646	14.9041	14.6610	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	14.9458	14.7019	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	6	14.9518	14.9298	0.0000	0.0000	6	89,578.80		
Sep 2016	DAUS	Future	259	14.9965	14.7516	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	15.0324	14.7867	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	15.0354	14.7897	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	15.0836	14.8370	0.0000	0.0000	0	0.00		

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	DAUS	Future	251	15.2693	15.0189	0.0000	0	0.00	
			12,388				4,006.00	59,345,178.80	
								3,913,711.00	
								42,236,166,634.10	
Option									
Jul 2016	DAUS	14.24 Put	6,000	30.5578	66.0218	0.0000	0	0.00	
Jul 2016	DAUS	14.78 Put	6,000	169.2018	0.0000	0.0000	12,000	0.00	
Jul 2016	DAUS	15.00 Put	6,000	300.5286	487.7638	0.0000	4,000	0.00	
Jul 2016	DAUS	15.54 Put	6,000	755.6072	986.6835	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	478.4330	658.7014	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1767.3737	2004.0641	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	3.2187	2.2651	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.1433	0.2197	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	11.8354	21.6789	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	6.0074	3.8497	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	3.7817	2.5718	0.0000	0	0.00	
Aug 2016	DAUS	14.52 Put	18,400	181.3612	276.3219	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	427.9384	301.3301	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	3.0903	6.1430	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	180.1161	126.1334	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	144.0374	101.9262	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1073.5683	1275.1855	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	19.9904	12.3625	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	121.1286	85.8339	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	2.2733	3.5541	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	40.1950	62.4881	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	23.1485	16.1184	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	17.1431	12.6037	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	507.9971	400.1255	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	130.0670	98.4845	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	509.5985	640.7075	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	23.5146	11.2666	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	5.6206	7.0388	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	78.6768	109.0288	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	53.1557	40.0520	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	48.7676	36.2885	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	7.8907	9.5993	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	110.7880	144.6395	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	79.4520	62.5724	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	76.9995	60.5752	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	78.9864	103.4552	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	651.5386	779.2100	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	359.2692	294.6873	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	609.3183	726.3161	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	16.36 Call	8,695	349.8096	289.5710	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	97.8382	123.1127	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1006.4945	1159.5313	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	252.4371	209.7001	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	10.3040	11.8328	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	144.5930	179.5475	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	106.2499	87.4054	0.0000	0.0000	0	0.00	
			201,627					16,000.00	0.00	8,152,966.00
		Total	214,015					20,006.00	59,345,178.80	12,066,677.00
										42,236,166,634.10
Future										
Sep 2016	EUUS	Future	13,073	1.1152	1.1168	0.0000	0.0000	0	0.00	
			13,073					0.00	0.00	281,326.00
		Total	13,073					0.00	0.00	3,192,049,294.00
Future										
Sep 2016	ZAAD	Future	8,468	11.1798	11.1054	11.1872	11.1872	5	55,936.00	
Dec 2016	ZAAD	Future	381	11.3505	11.2732	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	2,937	11.5105	11.4308	0.0000	0.0000	0	0.00	
			11,786					5.00	55,936.00	2,869,234.00
		Total	11,786					5.00	55,936.00	23,648,047,007.00
Future										
Sep 2016	ZADK	Future	132	2.2463	2.2157	0.0000	0.0000	0	0.00	
			132					0.00	0.00	1,784.00
		Total	132					0.00	0.00	40,486,205.00
Future										
Sep 2016	ZAEU	Future	47,384	16.7371	16.4875	16.8097	16.7072	443	7,425,577.70	
Dec 2016	ZAEU	Future	17,915	17.1051	16.8487	0.0000	0.0000	33	564,349.50	
Mar 2017	ZAEU	Future	5,000	17.4554	17.1923	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.8734	17.6026	0.0000	0.0000	0	0.00	
			147,590					476.00	7,989,927.20	9,150,591.00
		Total	147,590					476.00	7,989,927.20	125,285,032,058.50
Option										
Sep 2016	ZAEU	17.00 Call	700	456.6792	373.7166	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	773.1399	908.3101	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	97.6076	100.3375	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,688,091.00
		Total	154,212					476.00	7,989,927.20	13,838,682.00
										125,285,032,058.50

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Sep 2016	ZAFR	Future	6,340	15.4704	15.2596	0.0000	0.0000	0	0.00		
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	<u>550,074.00</u>	<u>5,683,377,915.80</u>
		Total	6,340					0.00	0.00	550,074.00	5,683,377,915.80
Future											
Sep 2016	ZAGB	Future	65,098	19.6017	19.6327	19.8316	19.6579	8,475	167,065,023.30		
Dec 2016	ZAGB	Future	679	19.9891	20.0170	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	Future	287	20.3554	20.3823	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	Future	9,525	20.7912	20.8161	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	21.0300	21.0448	0.0000	0.0000	0	0.00		
			<u>76,109</u>					<u>8,475.00</u>	<u>167,065,023.30</u>	<u>5,985,309.00</u>	<u>96,555,202,264.90</u>
Option											
Sep 2016	ZAGB	18.90 Put	15,000	305.9170	295.8372	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	51.3721	53.4650	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	22.4426	22.0446	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	21.6065	20.9312	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	115.8060	112.4930	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	334.7166	322.6497	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1935.1007	1908.7547	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3257.9701	3230.1695	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	106.5004	105.9972	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	17.3279	16.7734	0.0000	0.0000	0	0.00		
			<u>43,304</u>					<u>0.00</u>	<u>0.00</u>	<u>1,706,439.00</u>	<u>0.00</u>
		Total	119,413					8,475.00	167,065,023.30	7,691,748.00	96,555,202,264.90
Future											
Sep 2016	ZAJY	Future	760	0.1481	0.1443	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	7,469	0.1514	0.1475	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1545	0.1505	0.0000	0.0000	0	0.00		
			<u>9,719</u>					<u>0.00</u>	<u>0.00</u>	<u>754,468.00</u>	<u>7,994,361,651.80</u>
		Total	9,719					0.00	0.00	754,468.00	7,994,361,651.80
Future											
Sep 2016	ZAKS	Future	1,266	0.1466	0.1441	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>	<u>283,026,470.00</u>
		Total	1,266					0.00	0.00	20,449.00	283,026,470.00
Future											
Sep 2016	ZAUM	Future	881	15.0085	14.7633	14.9650	14.9026	455	681,768,100.00		
Dec 2016	ZAUM	Future	70	15.2846	15.0338	0.0000	0.0000	0	0.00		
Mar 2017	ZAUM	Future	54	15.5426	15.2868	0.0000	0.0000	0	0.00		

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			1,005					455.00	681,768,100.00	127,170.00	142,083,927,090.00
	Total		1,005					455.00	681,768,100.00	131,693.00	142,083,927,090.00

Future

Sep 2016	ZAUS	Future	647,398	15.0085	14.7633	15.0700	14.9026	28,828	431,998,048.70		
Dec 2016	ZAUS	Future	117,938	15.2846	15.0338	15.2500	15.2500	49,540	755,991,799.50		
Mar 2017	ZAUS	Future	25,450	15.5426	15.2868	15.5385	15.5385	35	543,847.50		
Jun 2017	ZAUS	Future	155,289	15.8496	15.5866	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.9396	15.6693	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.9810	15.7068	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.0224	15.7443	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0638	15.7818	0.0000	0.0000	0	0.00		
			948,985					78,403.00	1,188,533,695.70	115,186,197.00	1,266,537,087,141.70

Option

Sep 2016	ZAUS	13.24 Put	405	46.0112	61.3051	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	75.6924	106.6401	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	93.4749	130.1172	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,240	96.7245	134.3710	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	110.5769	152.4003	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	1164.7723	974.1154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	208.4237	279.6214	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	312.5188	406.4260	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	762.1330	618.2699	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	353.6330	454.9699	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	750.7258	608.3490	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,240	397.8301	506.5889	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	695.5373	560.5757	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	425.8181	539.1478	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	557.1188	445.9420	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	548.6188	682.6420	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	437.8581	346.8932	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	933.2631	1105.4483	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1005.8001	1183.5099	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	274.8600	215.3128	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	244.3712	191.0517	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	238.2794	186.2212	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	175.9036	136.4930	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	158.9496	122.8250	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	142.0196	109.5764	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	139.5808	107.6700	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	134.8267	103.9611	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	104.0067	80.0160	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	17.50 Call	405	67.7458	52.0701	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	57.1992	43.9867	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	15.7529	8.6480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.4854	14.0790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	113.7201	142.2386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	135.6128	167.1149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	164.4327	199.7425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	206.8060	249.8212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	283.8679	339.8827	0.0000	0.0000	45,200	0.00
Dec 2016	ZAUS	14.20 Put	2,125	344.8197	414.5941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	436.8241	520.5431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	457.0609	543.3916	0.0000	0.0000	66,000	0.00
Dec 2016	ZAUS	14.63 Put	5,700	512.1878	605.3467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	543.3665	640.2119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	589.7179	691.8185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	643.1236	750.9862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	678.4139	789.9172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	973.2822	835.0196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	688.6822	801.2196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	795.7751	919.7639	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	801.3338	925.9131	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	796.0445	679.9926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	911.4445	1046.1926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	757.0760	645.8574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	972.4760	1112.0574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1016.2700	1159.5950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1086.8189	1235.8955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1166.4192	1321.2675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	635.0535	541.2702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1304.8893	1468.2000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1449.2920	1620.4919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	505.6593	0.0000	0.0000	0.0000	137,260	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1652.7687	1832.5591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1699.0598	1880.7330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	449.1352	380.6743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1824.1581	2011.0098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	402.3773	340.8923	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	375.3153	317.9449	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	367.9420	311.7054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	366.1246	310.1660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	358.9475	304.0915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	281.0030	238.4085	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	260.1491	220.9074	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	256.4345	217.7944	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	221.3475	194.3275	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	216.4273	190.2670	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	213.2412	187.6341	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	211.6752	186.3366	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	188.1033	166.8445	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	162.4154	145.5901	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	157.8407	141.8048	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	156.8533	140.9850	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	149.7504	135.1035	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	145.3039	129.3805	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	120.3368	99.1850	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	116.8849	96.2639	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	112.8623	92.8632	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	103.9646	85.3545	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	96.2840	78.8886	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	91.8209	75.1383	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	84.4667	68.9706	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	81.4848	66.4743	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	58.7158	47.5072	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	55.2137	44.6064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	47.5898	38.3096	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	45.8445	36.8718	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	881.5732	994.7448	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	953.6338	1072.6083	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1154.5093	1287.7164	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1179.2599	1314.1233	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1876.3643	2049.7825	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	363.1889	321.3522	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	361.9276	320.4699	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	305.6199	276.8035	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	276.8409	252.6050	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	133.4895	114.3663	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	767.8042	850.4364	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1079.8826	1193.0896	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1242.6961	1366.0865	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	652.5167	585.5829	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	569.5334	512.9989	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	447.5538	414.8591	0.0000	0.0000	0	0.00		
			<u>1,207,019</u>					<u>248,460.00</u>	<u>0.00</u>	<u>26,337,397.00</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	2,156,004				326,863.00	1,188,533,695.70	141,523,594.00	1,266,537,087,141.70
		Grand Total	2,711,935				356,280.00	2,104,757,861.00	188,418,848	1,755,330,886,381.90