



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jul 2016	DAEU	Future	65	15.7443	15.8818	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.8045	15.9429	0.0000	0.0000	3	47,412.00
Sep 2016	DAEU	Future	34	15.9796	16.1198	0.0000	0.0000	0	0.00
			<u>102</u>					<u>3.00</u>	<u>47,412.00</u>
		Total	102					3.00	47,412.00
Future									
Aug 2016	DAGB	Future	131	18.9067	18.9951	0.0000	0.0000	59	1,117,194.50
Apr 2017	DAGB	Future	73	19.9500	20.0399	0.0000	0.0000	0	0.00
			<u>204</u>					<u>59.00</u>	<u>1,117,194.50</u>
									<u>37,852.00</u>
									<u>591,763,742.50</u>
Option									
Sep 2016	DAGB	21.20 Put	12,264	2227.2241	2145.2002	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	2.1151	2.6498	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		Total	24,732					59.00	1,117,194.50
									<u>217,965.00</u>
									<u>591,763,742.50</u>
Future									
Jul 2016	DAUS	Future	2,110	14.2905	14.4097	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.2935	14.4125	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,541	14.2964	14.4154	0.0000	0.0000	8	114,392.00
Aug 2016	DAUS	Future	1,713	14.3160	14.4353	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.3441	14.4638	0.0000	0.0000	111	1,591,851.00
Aug 2016	DAUS	Future	3,367	14.3835	14.5036	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	13	14.3891	14.5093	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.4313	14.5518	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.4679	14.5886	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.5129	14.6338	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6849	14.8079	0.0000	0.0000	0	0.00
			<u>13,305</u>					<u>119.00</u>	<u>1,706,243.00</u>
									<u>3,924,187.00</u>
									<u>42,387,523,696.40</u>
Option									

<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>
Jul 2016	DAUS	14.25 Put	15,000	94.2315	76.7479	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2312.4734	2193.2760	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.3365	0.1522	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0243	0.0279	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	3.4743	3.4573	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.0165	0.0186	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0461	0.0209	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	326.9557	261.1895	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	70.7322	110.9106	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.36 Call	6,000	184.4398	250.1822	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	3.6972	2.4355	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	326.9826	266.3598	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	22.7191	36.9361	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	21.4100	32.5357	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	351.1954	292.2913	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1512.7325	1404.3465	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.6276	1.6748	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	17.8185	27.4178	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.4208	1.2315	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	59.7123	44.7851	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	2.6422	3.2059	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	2.4957	2.9133	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	209.4302	248.3417	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	31.4232	39.5479	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	762.9033	683.5456	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	3.0367	3.4183	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.6033	5.9829	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	119.1484	102.9732	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	8.8398	11.0626	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	7.1616	9.0371	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	531.5594	592.8040	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	9.6650	8.7442	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	163.2126	141.9582	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	30.0537	34.6308	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	28.9767	33.4352	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	113.0629	97.6390	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	905.0680	829.8771	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	170.7977	194.1176	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	843.2542	772.4240	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	171.3294	193.2938	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	139.5632	122.8339	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1322.6635	1236.2602	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	17.09 Call	9,615	120.5777	135.8052	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	12.7403	10.5006	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	206.0799	183.0076	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	44.1343	52.6723	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	399.9231	364.7302	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	390.1109	422.1787	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	477.7811	443.6015	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	468.2253	499.4810	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	531.3783	496.7521	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	533.8848	561.4882	0.0000	0.0000	0	0.00	
			216,827					0.00	0.00	8,250,366.00
		Total	230,132					119.00	1,706,243.00	12,174,553.00
										42,387,523,696.40
Future										
Sep 2016	EUUS	Future	11,955	1.1035	1.1040	0.0000	0.0000	0	0.00	
			11,955					0.00	0.00	283,612.00
		Total	11,955					0.00	0.00	283,612.00
										3,217,581,804.00
Future										
Sep 2016	ZAAD	Future	8,164	10.7895	10.8764	10.8053	10.7897	326	3,518,012.80	
Dec 2016	ZAAD	Future	125	10.9507	11.0387	10.9799	10.9791	325	3,568,367.50	
Mar 2017	ZAAD	Future	3,055	11.1058	11.1954	11.1339	11.1339	1	11,133.90	
			11,344					652.00	7,097,514.20	2,874,544.00
		Total	11,344					652.00	7,097,514.20	2,906,921.00
										23,706,402,341.10
Future										
Sep 2016	ZADK	Future	306	2.1441	2.1628	2.1440	2.1395	204	4,360,372.00	
			306					204.00	4,360,372.00	2,132.00
		Total	306					204.00	4,360,372.00	2,132.00
										47,977,137.00
Future										
Sep 2016	ZAEU	Future	38,420	15.9377	16.0776	16.0000	15.9222	1,870	30,025,521.20	
Dec 2016	ZAEU	Future	18,415	16.2833	16.4256	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,046	16.6160	16.7610	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.0122	17.1610	0.0000	0.0000	0	0.00	
			139,172					1,870.00	30,025,521.20	9,173,880.00
										125,662,798,657.60
Option										
Dec 2016	ZAEU	16.90 Put	2,961	1158.3742	1061.0613	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	37.9086	33.3679	0.0000	0.0000	0	0.00	
			5,922					0.00	0.00	4,688,791.00
		Total	145,094					1,870.00	30,025,521.20	13,862,671.00
										125,662,798,657.60

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Future											
Sep 2016	ZAFR	Future	6,340	14.6919	14.8311	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	55,466	19.0455	19.1341	19.1050	18.9400	850	16,198,870.50		
Dec 2016	ZAGB	Future	1,674	19.4113	19.5005	19.4520	19.4105	20	388,417.50		
Mar 2017	ZAGB	Future	1,814	19.7635	19.8538	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	Future	9,525	20.1842	20.2779	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.4754	20.5656	0.0000	0.0000	0	0.00		
			68,999					870.00	16,587,288.00	6,020,359.00	97,229,736,187.80
Option											
Sep 2016	ZAGB	18.90 Put	15,000	443.2634	412.6449	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	18.4474	21.0583	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	11.9141	12.6968	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	5.5416	6.5874	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	132.6942	127.7495	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	418.1842	396.7025	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2290.6424	2223.9535	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3706.7835	3628.4310	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	60.7102	63.5098	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	15.1324	16.5402	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1,706,439.00	0.00
		Total	112,303					870.00	16,587,288.00	7,726,798.00	97,229,736,187.80
Future											
Sep 2016	ZAJY	Future	969	0.1357	0.1372	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,266	0.1386	0.1402	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1415	0.1431	0.0000	0.0000	0	0.00		
			7,725					0.00	0.00	758,413.00	8,050,399,899.40
		Total	7,725					0.00	0.00	758,413.00	8,050,399,899.40
Future											
Sep 2016	ZAKS	Future	1,266	0.1403	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	872	14.4426	14.5631	14.4937	14.4300	65	93,974,280.00		
Dec 2016	ZAUM	Future	114	14.6990	14.8222	14.7498	14.7033	13	19,137,740.00		

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Mar 2017	ZAUM	Future	53	14.9407	15.0670	0.0000	0.0000	0	0.00
			1,039					78.00	113,112,020.00
		Total	1,039					78.00	113,112,020.00
									127,620.00
									142,744,542,580.00
									132,143.00
									142,744,542,580.00

Future

Sep 2016	ZAUS	Future	632,217	14.4426	14.5631	14.5080	14.4236	21,608	312,826,181.30
Dec 2016	ZAUS	Future	120,633	14.6990	14.8222	14.7498	14.6900	2,448	36,032,998.00
Mar 2017	ZAUS	Future	29,959	14.9407	15.0670	14.9750	14.9466	300	4,485,400.00
Jun 2017	ZAUS	Future	156,591	15.2285	15.3586	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.3535	15.4790	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.3888	15.5173	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.4241	15.5555	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.4594	15.5938	0.0000	0.0000	0	0.00
			942,310					24,356.00	353,344,579.30
									115,631,068.00
									1,273,076,302,833.90

Option

Sep 2016	ZAUS	13.24 Put	405	60.3919	52.1836	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.50 Put	11,000	102.2066	0.0000	0.0000	0.0000	12,620	0.00
Sep 2016	ZAUS	13.56 Put	20,000	114.3792	98.5200	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	141.9073	122.3194	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	146.9253	126.6716	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	168.7519	145.2373	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	685.2459	772.6739	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	567.9401	646.0047	0.0000	0.0000	700	0.00
Sep 2016	ZAUS	14.20 Put	500	325.3401	282.9047	0.0000	0.0000	500	0.00
Sep 2016	ZAUS	14.30 Call	11,000	514.8876	0.0000	0.0000	0.0000	11,000	0.00
Sep 2016	ZAUS	14.50 Put	47,500	478.1103	419.9672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	380.3196	436.9988	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	537.7196	473.8988	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	372.6493	428.4180	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	600.6848	532.3684	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	336.2644	387.5685	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	639.9991	569.0626	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	293.6288	339.3892	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	250.4877	290.2791	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	807.8877	727.1791	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	202.0174	0.0000	0.0000	0.0000	12,620	0.00
Sep 2016	ZAUS	15.30 Call	2,000	181.2673	210.5511	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1287.9755	1188.7957	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1374.3851	1272.9769	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	98.1019	114.0326	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	83.7975	97.6465	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	80.9868	94.3892	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	16.39 Call	20,000	53.7708	62.7349	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	46.9223	54.7418	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	40.5007	47.2364	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	39.5955	46.1779	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	37.8475	44.1336	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	11.9689	14.0566	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.9432	1.1532	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.9337	15.2996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	120.6543	107.8410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	162.3014	144.6275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	191.2799	170.9122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	229.0181	205.2861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	286.8702	258.2686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	395.9647	357.9052	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	481.5253	437.3696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	527.9240	480.6756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	601.9661	550.0592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	627.8134	574.3542	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	697.6789	640.2110	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	736.8629	677.2548	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	795.7029	732.0603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	862.8703	796.2825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	906.9047	838.4832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	618.6666	672.9246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	919.6666	850.7246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1051.8495	977.5591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1058.7066	984.1039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	491.2621	534.8919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1192.2621	1112.6919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	463.9684	505.4552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1264.9684	1183.2552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1316.7958	1233.6362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1399.7226	1314.3673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1492.1418	1404.5156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	380.2259	414.8849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1649.7310	1559.2323	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1811.5290	1717.9067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	291.4149	319.3916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2036.8044	1939.4107	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2087.8320	1989.6634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	253.9139	278.6922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2225.4598	2125.3420	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	16.77 Call	16,000	224.0726	246.2411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	207.0859	227.7400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	201.3659	221.5048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	196.9163	216.6518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	152.4076	165.9797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	142.7921	155.4696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	141.0912	153.6098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	125.1821	136.2198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	122.4238	133.2059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	120.6394	131.2537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	119.7618	130.2954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	89.5767	100.5415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	84.3067	95.0567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	83.1749	93.8049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	75.1203	84.8864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	70.1558	79.3798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	51.3447	58.4362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	49.5725	56.4558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	47.5210	54.1617	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	43.0378	49.1411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	39.2313	44.8704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	37.0479	42.4171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	33.4985	38.4229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	32.0773	36.8212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	21.6057	24.9743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	20.0618	23.2195	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	16.7720	19.4717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	16.0335	18.6287	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1122.1184	1052.5379	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1206.6798	1134.3299	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1439.5618	1360.3936	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1468.2428	1388.0758	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2249.9026	2154.6159	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	236.4347	251.2126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	235.7659	250.4929	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	202.8073	214.9280	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	184.7260	195.4189	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	67.7784	74.2555	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	957.3121	899.5257	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1325.1804	1255.5438	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1509.9591	1435.0353	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	457.4816	483.0920	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	404.4645	424.5317	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	326.0172	340.6814	0.0000	0.0000	0	0.00	
			<u>1,382,599</u>					<u>37,440.00</u>	<u>0.00</u>	<u>26,724,497.00</u>
		Total	2,324,909					61,796.00	353,344,579.30	142,355,565.00
										1,273,076,302,833.90

Grand Total	2,877,247							65,651.00	527,398,144.20	189,430,287	1,763,885,365,280.20
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