



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jun 2016	DAEU	Future	99	16.5751	16.6518	0.0000	0.0000	0	0.00
			99					0.00	0.00
		<b>Total</b>	<b>99</b>					<b>0.00</b>	<b>0.00</b>
									103,238.00
									1,303,565,877.40
									392,838.00
									1,303,565,877.40
<b>Future</b>									
Apr 2017	DAGB	Future	73	22.9440	23.0559	0.0000	0.0000	0	0.00
			73					0.00	0.00
									37,662.00
									588,000,883.20
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	515.6461	447.7099	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	54.9052	49.6474	0.0000	0.0000	0	0.00
			24,528					0.00	0.00
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>
									180,113.00
									0.00
									217,775.00
									588,000,883.20
<b>Future</b>									
Jun 2016	DAUS	Future	0	14.6557	14.7501	0.0000	0.0000	800	11,730,280.00
Jun 2016	DAUS	Future	396	14.6768	14.7622	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	339	14.6798	14.7653	0.0000	0.0000	339	4,980,418.50
Jun 2016	DAUS	Future	711	14.6828	14.7683	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	370	14.7269	14.8125	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	14.7622	14.8479	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.7651	14.8509	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,841	14.7681	14.8539	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,900	14.7888	14.8747	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	143	14.8183	14.9045	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.8596	14.9460	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.9095	14.9963	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.9478	15.0351	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.9955	15.0833	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.1775	15.2673	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>		
		13,682					1,139.00	16,710,698.50	3,875,023.00	41,665,663,948.50
Option										
Jun 2016	DAUS	15.17 Put	7,900	518.6290	451.1269	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	16.64 Call	7,900	0.0924	0.3205	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	14.62 Put	500	145.9220	0.0000	0.0000	0.0000	500	0.00	
Jun 2016	DAUS	11.80 Put	250	0.0343	0.0182	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	13.50 Put	150	4.5006	2.8947	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	14.58 Put	1,000	148.4934	110.1015	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	14.78 Put	3,000	250.1999	198.1261	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	16.62 Call	250	0.9183	0.8887	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	17.04 Call	150	0.2554	0.2345	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.68 Put	18,400	1015.2040	930.4375	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.85 Call	18,400	14.6074	15.6975	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.50 Put	22,600	162.6300	125.1566	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.60 Put	1,000	206.5236	162.9822	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.80 Put	3,000	312.9756	258.2082	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.00 Put	4,000	471.7397	411.0878	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.54 Put	12,000	892.2020	816.2932	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	616.4915	556.1390	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1868.7812	1786.7470	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	3.2576	3.5183	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.8912	0.7507	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	24.6191	20.3171	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	12.1912	14.0815	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	6.9438	8.1745	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.00 Put	5,000	549.7031	496.1080	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	10.9024	9.8617	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	214.3064	233.8578	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	175.0261	190.0449	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1189.8249	1118.3203	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	33.8933	36.1609	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	150.0066	162.3242	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	4.2899	3.8455	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	68.0073	58.1267	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	36.2581	38.0164	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	29.0071	30.6077	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	516.6622	549.7598	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	153.6794	161.3923	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	601.2876	549.4553	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	33.6267	32.2673	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	7.3707	6.5086	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	106.8970	96.0639	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	DAUS	18.25 Call	250	65.7502	64.6524	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	60.7837	59.4169	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	9.6109	8.8575	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	140.8538	127.2894	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	89.1898	88.2635	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	86.5470	85.4860	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	688.6595	639.2829	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	364.7260	378.4504	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	117.5076	105.1697	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1100.5971	1038.1307	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	268.9458	277.3890	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	11.8463	11.0604	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	172.3765	156.1157	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	114.0087	112.9380	0.0000	0.0000	0	0.00	
			<u>216,447</u>					<u>500.00</u>	<u>0.00</u>	<u>8,029,286.00</u>
	<b>Total</b>		<b>230,129</b>					<b>1,639.00</b>	<b>16,710,698.50</b>	11,904,309.00
										41,665,663,948.50
<b>Future</b>										
Sep 2016	EUUS	Future	13,410	1.1321	1.1308	0.0000	0.0000	0	0.00	
			<u>13,410</u>					<u>0.00</u>	<u>0.00</u>	<u>277,838.00</u>
	<b>Total</b>		<b>13,410</b>					<b>0.00</b>	<b>0.00</b>	3,153,268,713.00
<b>Future</b>										
Sep 2016	ZAAD	Future	8,277	11.1561	11.1613	11.1827	11.1741	750	8,383,625.00	
Dec 2016	ZAAD	Future	756	11.3237	11.3306	11.3674	11.3459	650	7,379,040.00	
Mar 2017	ZAAD	Future	4,735	11.4807	11.4906	11.4910	11.4910	10	114,910.00	
			<u>13,768</u>					<u>1,410.00</u>	<u>15,877,575.00</u>	<u>2,862,959.00</u>
	<b>Total</b>		<b>13,768</b>					<b>1,410.00</b>	<b>15,877,575.00</b>	23,577,027,322.80
<b>Future</b>										
Sep 2016	ZADK	Future	132	2.2754	2.2884	2.2730	2.2730	22	500,060.00	
			<u>132</u>					<u>22.00</u>	<u>500,060.00</u>	<u>1,652.00</u>
	<b>Total</b>		<b>132</b>					<b>22.00</b>	<b>500,060.00</b>	37,549,469.00
<b>Future</b>										
Sep 2016	ZAEU	Future	49,068	16.8921	16.9713	16.9846	16.8981	7,254	121,947,313.30	
Dec 2016	ZAEU	Future	15,167	17.2583	17.3403	17.3180	17.3143	129	2,233,559.50	
Mar 2017	ZAEU	Future	5,000	17.6062	17.6935	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	90,726	18.0233	18.1158	0.0000	0.0000	0	0.00	
			<u>159,961</u>					<u>7,383.00</u>	<u>124,180,872.80</u>	<u>9,117,126.00</u>
	<b>Total</b>									124,702,456,639.80
<b>Option</b>										

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAEU	17.00 Call	700	640.9542	671.9193	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	804.3584	758.9511	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	158.2776	164.6500	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,687,391.00
		<b>Total</b>	<b>166,583</b>					<b>7,383.00</b>	<b>124,180,872.80</b>	13,804,517.00
										124,702,456,639.80
<b>Future</b>										
Sep 2016	ZAFR	Future	6,344	15.6231	15.7318	15.7003	15.7003	9	141,392.70	
			6,344					9.00	141,392.70	549,824.00
		<b>Total</b>	<b>6,344</b>					<b>9.00</b>	<b>141,392.70</b>	549,824.00
										5,679,548,775.60
<b>Future</b>										
Sep 2016	ZAGB	Future	62,713	21.9402	22.0372	22.0494	21.9312	760	16,714,052.90	
Dec 2016	ZAGB	Future	100	22.3529	22.4542	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	51	22.7419	22.8497	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	23.2029	23.3179	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	23.3839	23.4918	0.0000	0.0000	0	0.00	
			72,909					760.00	16,714,052.90	5,919,157.00
										95,211,090,568.00
<b>Option</b>										
Sep 2016	ZAGB	19.83 Put	7,500	167.9568	0.0000	0.0000	0.0000	7,500	0.00	
Sep 2016	ZAGB	21.90 Call	5,000	887.0303	0.0000	0.0000	0.0000	4,100	0.00	
Sep 2016	ZAGB	22.50 Call	500	642.4056	643.2615	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	344.2252	0.0000	0.0000	0.0000	15,700	0.00	
Sep 2016	ZAGB	25.30 Call	800	118.3462	108.1298	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	41.5997	38.5880	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	84.2083	75.2337	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	727.4467	661.6799	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1590.2187	1501.2702	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	543.8047	546.4633	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	213.0829	210.1987	0.0000	0.0000	0	0.00	
			40,804					27,300.00	0.00	1,679,389.00
		<b>Total</b>	<b>113,713</b>					<b>28,060.00</b>	<b>16,714,052.90</b>	7,598,546.00
										95,211,090,568.00
<b>Future</b>										
Sep 2016	ZAJY	Future	1,409	0.1429	0.1440	0.1429	0.1429	5	71,450.00	
Dec 2016	ZAJY	Future	9,205	0.1460	0.1472	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	104	0.1490	0.1503	0.0000	0.0000	0	0.00	
			10,718					5.00	71,450.00	750,641.00
		<b>Total</b>	<b>10,718</b>					<b>5.00</b>	<b>71,450.00</b>	750,641.00
										7,935,749,361.80

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAKS	Future	1,266	0.1452	0.1459	0.0000	0.0000	0	0.00	
			<u>1,266</u>					0.00	0.00	20,449.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	20,449.00
<b>Future</b>										
Sep 2016	ZAUM	Future	731	14.9212	15.0081	14.9792	14.9049	63	94,122,320.00	
Dec 2016	ZAUM	Future	57	15.1925	15.2824	15.2484	15.1764	18	27,377,970.00	
Mar 2017	ZAUM	Future	57	15.4446	15.5400	15.4273	15.4273	3	4,628,190.00	
			<u>845</u>					84.00	126,128,480.00	126,378.00
		<b>Total</b>	<b>845</b>					<b>84.00</b>	<b>126,128,480.00</b>	130,901.00
<b>Future</b>										
Sep 2016	ZAUS	Future	684,117	14.9212	15.0081	15.0302	14.8900	29,879	447,266,218.00	
Dec 2016	ZAUS	Future	95,071	15.1925	15.2824	15.2600	15.1733	10,919	166,448,433.40	
Mar 2017	ZAUS	Future	18,834	15.4446	15.5400	15.4685	15.4273	1,310	20,211,910.00	
Jun 2017	ZAUS	Future	155,289	15.7449	15.8456	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	1,670	15.8017	15.8966	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.8400	15.9369	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.8783	15.9772	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.9166	16.0175	0.0000	0.0000	0	0.00	
			<u>955,191</u>					42,108.00	633,926,561.40	114,463,374.00
										1,255,531,644,152.30
<b>Option</b>										
Sep 2016	ZAUS	13.24 Put	405	63.8256	57.4517	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	2,240	131.4554	116.2469	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	1124.7149	1189.3412	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	2,000	265.4103	236.8051	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,500	384.0886	345.6827	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	750.7158	796.2362	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	429.5158	388.1362	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	2,240	477.8403	433.4999	0.0000	0.0000	1,680	0.00	
Sep 2016	ZAUS	15.00 Call	1,300	561.8790	594.8192	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	65	640.6790	586.7192	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	450.3494	476.0667	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	1038.3554	970.9884	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.70 Put	325	1112.3201	1042.9809	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.00 Call	201	266.4430	279.1287	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.51 Call	15,000	181.7432	189.0958	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.64 Call	635	164.5014	170.7541	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.66 Call	5,000	162.0027	168.0969	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.70 Call	1,600	157.1178	162.9055	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.00 Call	1,000	125.0261	128.8456	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	85.9478	87.5646	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	17.70 Call	10,000	74.1881	75.2069	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	25.6703	25.4389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.6635	12.5823	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	137.3001	123.4172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	162.0424	146.8484	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	193.5801	177.5651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	241.4005	221.8849	0.0000	0.0000	1,200	0.00
Dec 2016	ZAUS	14.00 Put	54,190	327.2331	301.8636	0.0000	0.0000	22,600	0.00
Dec 2016	ZAUS	14.20 Put	2,125	395.3197	364.6950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	517.8169	479.6027	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	576.8145	535.7767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	610.0459	567.4881	0.0000	0.0000	2,400	0.00
Dec 2016	ZAUS	14.80 Put	56,000	659.2581	614.5487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	715.7293	668.6752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	752.9165	704.3906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	763.7184	714.7748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	875.9459	822.9112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	881.8035	828.5177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	789.0385	821.6291	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	996.5385	939.2291	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	751.9746	782.8125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1059.4746	1000.4125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1104.5400	1044.2873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1177.1438	1114.9040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1259.0261	1194.5001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	636.2864	660.9095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	0	1300.7812	1235.3543	0.0000	0.0000	45,200	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1400.2471	1332.8002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1547.0082	1476.8775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1752.7681	1679.7191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1799.4376	1725.8437	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	457.5842	473.6593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1925.8093	1850.4433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	412.4895	426.1925	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	386.3084	398.6317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	379.1674	391.1141	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	377.4030	389.2596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	294.4599	301.9893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	273.9869	280.4692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	270.3316	276.6286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	237.7961	240.2429	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	232.9159	235.0543	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	18.10 Call	23,489	229.7490	231.6906	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	228.1886	230.0351	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	204.6410	205.0630	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	178.7716	177.6896	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	174.1402	172.7962	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	173.1379	171.7380	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	165.9244	164.1239	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	161.3977	159.3464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	129.5133	132.7295	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	125.9600	129.0641	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	121.8141	124.7878	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	112.6228	115.3097	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	104.6636	107.1049	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	100.0269	102.3265	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	92.3665	94.4344	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	89.2528	91.2275	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	65.3038	66.5840	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	61.5880	62.7649	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	53.4625	54.4186	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	51.5945	52.5011	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	950.2295	900.1819	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1025.6219	972.8707	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1233.4091	1174.9638	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1258.8899	1199.8047	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1971.4676	1897.7184	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	372.1928	379.6825	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	370.9710	378.3977	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	318.9083	321.0156	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	291.2253	291.5292	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	142.7349	143.2517	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	813.5719	776.1619	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1314.5572	1256.9550	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	653.6125	668.0468	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	462.8064	463.6202	0.0000	0.0000	0	0.00		
			<u>952,919</u>					<u>73,080.00</u>	<u>0.00</u>	<u>25,875,097.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,908,110</b>					<b>115,188.00</b>	<b>633,926,561.40</b>	<b>140,338,471.00</b>	<b>1,255,531,644,152.30</b>
	<b>Grand Total</b>		<b>2,489,718</b>					<b>153,800.00</b>	<b>934,251,143.30</b>	<b>186,928,758</b>	<b>1,740,457,171,432.70</b>