



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	99	16.8388	17.0484	0.0000	0.0000	0	0.00		
Jul 2016	DAEU	Future	136	16.8861	17.1005	0.0000	0.0000	0	0.00		
			235					0.00	0.00	103,374.00	1,305,861,938.20
		<b>Total</b>	<b>235</b>					<b>0.00</b>	<b>0.00</b>	<b>392,974.00</b>	<b>1,305,861,938.20</b>
<b>Future</b>											
Apr 2017	DAGB	Future	73	21.6159	21.7750	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	1010.7214	980.9659	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	20.3871	26.4811	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	180,113.00	0.00
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>	<b>217,775.00</b>	<b>588,000,883.20</b>
<b>Future</b>											
Jun 2016	DAUS	Future	0	15.1335	15.5288	0.0000	0.0000	396	6,019,200.00		
Jun 2016	DAUS	Future	339	15.2267	15.5288	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	526	15.2267	15.5289	0.0000	0.0000	185	2,811,371.00		
Jul 2016	DAUS	Future	370	15.2688	15.5750	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.3074	15.6144	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.3106	15.6176	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	15.3138	15.6209	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	15.3356	15.6432	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	143	15.3666	15.6750	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	15.4101	15.7195	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.4630	15.7735	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	15.5003	15.8116	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	15.5034	15.8147	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	15.5538	15.8668	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.7466	16.0657	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			13,601					581.00	8,830,571.00
									3,886,582.00
									41,839,195,141.40
Option									
Jul 2016	DAUS	15.68 Put	18,400	485.3960	278.6208	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	18.2086	82.5595	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	9.6288	8.4987	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	16.3956	10.6410	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	41.5834	19.3914	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.16 Put	4,000	150.1139	0.0000	0.0000	0.0000	8,000	0.00
Jul 2016	DAUS	14.24 Put	6,000	20.7022	20.6585	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.00 Put	4,000	153.8428	102.4406	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	6,000	447.5564	314.2520	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	302.1712	208.5909	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1364.7037	1123.4327	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	7.4383	15.1120	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.4330	0.2854	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	7.3691	7.2167	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	34.6939	72.7600	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	21.8554	46.3491	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	279.5571	199.3689	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	6.0220	4.4019	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	397.5351	575.4932	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	322.4183	475.4185	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	786.2036	629.0017	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	64.3621	116.5365	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	275.8913	413.4282	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	2.1080	1.8001	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	31.8990	27.0404	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	64.8561	112.8949	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	51.8850	92.4237	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	810.1425	1041.5423	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	255.8243	372.8482	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	351.3156	276.1316	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	47.7481	78.8416	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	4.6920	6.1604	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	54.1472	45.9951	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	97.1899	148.5036	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	87.1193	133.9342	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	6.6513	8.8125	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	69.0917	60.9215	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	114.3273	171.3329	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	110.4363	164.1648	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	47.0101	41.8432	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Oct 2016	DAUS	15.06 Put	9,960	465.4398	397.7071	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	535.9519	714.2520	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	429.2778	375.1586	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	510.3645	683.5802	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	55.4017	44.8858	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	760.4310	671.2934	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	372.6217	511.7229	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	9.0198	12.4427	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	83.1816	71.1292	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	137.8407	195.9904	0.0000	0.0000	0	0.00	
			229,227					8,000.00	0.00	8,085,166.00
		<b>Total</b>	<b>242,828</b>					<b>8,581.00</b>	<b>8,830,571.00</b>	11,971,748.00
										41,839,195,141.40
<b>Future</b>										
Sep 2016	EUUS	Future	13,043	1.1091	1.1011	0.0000	0.0000	0	0.00	
			13,043					0.00	0.00	281,296.00
		<b>Total</b>	<b>13,043</b>					<b>0.00</b>	<b>0.00</b>	3,191,714,044.00
<b>Future</b>										
Sep 2016	ZAAD	Future	8,753	11.3682	11.5683	11.4049	11.3950	501	5,710,674.90	
Dec 2016	ZAAD	Future	381	11.5424	11.7469	11.5900	11.5900	125	1,448,750.00	
Mar 2017	ZAAD	Future	4,235	11.7058	11.9144	0.0000	0.0000	0	0.00	
			13,369					626.00	7,159,424.90	2,867,221.00
		<b>Total</b>	<b>13,369</b>					<b>626.00</b>	<b>7,159,424.90</b>	23,625,259,263.50
<b>Future</b>										
Sep 2016	ZADK	Future	132	2.3132	2.3435	0.0000	0.0000	0	0.00	
			132					0.00	0.00	1,652.00
		<b>Total</b>	<b>132</b>					<b>0.00</b>	<b>0.00</b>	37,549,469.00
<b>Future</b>										
Sep 2016	ZAEU	Future	49,072	17.1637	17.3820	17.2395	17.1000	75	1,288,510.80	
Dec 2016	ZAEU	Future	17,867	17.5405	17.7663	17.5069	17.4500	2,046	35,775,912.50	
Mar 2017	ZAEU	Future	5,000	17.8983	18.1301	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	18.3230	18.5635	0.0000	0.0000	0	0.00	
			149,230					2,121.00	37,064,423.30	9,143,446.00
		<b>Total</b>	<b>149,230</b>					<b>2,121.00</b>	<b>37,064,423.30</b>	125,164,908,046.00
<b>Option</b>										
Sep 2016	ZAEU	17.00 Call	700	726.7355	896.8736	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	648.0651	591.5321	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	166.7705	196.6172	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,687,391.00
		<b>Total</b>	<b>6,622</b>					<b>0.00</b>	<b>0.00</b>	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>155,852</b>					<b>2,121.00</b>	<b>37,064,423.30</b>	13,830,837.00	125,164,908,046.00
<b>Future</b>											
Sep 2016	ZAFR	Future	6,340	15.8575	16.1697	0.0000	0.0000	0	0.00		
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	549,830.00	5,679,642,251.40
<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	72,381	20.6346	20.7754	20.7200	20.5307	1,155	23,838,900.10		
Dec 2016	ZAGB	Future	637	21.0366	21.1863	20.9871	20.9871	700	14,814,210.00		
Mar 2017	ZAGB	Future	139	21.4165	21.5727	21.4250	21.4114	150	3,212,390.00		
Jun 2017	ZAGB	Future	9,525	21.8694	22.0352	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	22.0791	22.2505	0.0000	0.0000	0	0.00		
			<u>83,202</u>					<u>2,005.00</u>	<u>41,865,500.10</u>	5,944,330.00	95,732,464,490.10
<b>Option</b>											
Sep 2016	ZAGB	19.83 Put	7,500	332.7938	353.8843	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	21.90 Call	5,000	273.0833	353.0080	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	169.6821	225.7902	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	69.7106	93.9099	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	27.1097	31.8125	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	57.5887	55.0295	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	173.9449	184.0866	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1279.9593	1262.9692	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	2430.1510	2366.6630	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	237.3332	291.3292	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	47.1828	74.2504	0.0000	0.0000	0	0.00		
			<u>40,804</u>					<u>0.00</u>	<u>0.00</u>	1,679,389.00	0.00
<b>Total</b>			<b>124,006</b>					<b>2,005.00</b>	<b>41,865,500.10</b>	7,623,719.00	95,732,464,490.10
<b>Future</b>											
Sep 2016	ZAJY	Future	990	0.1511	0.1557	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	9,180	0.1544	0.1592	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1576	0.1625	0.0000	0.0000	29	472,265.00		
			<u>11,660</u>					<u>29.00</u>	<u>472,265.00</u>	752,522.00	7,965,270,971.80
<b>Total</b>			<b>11,660</b>					<b>29.00</b>	<b>472,265.00</b>	752,522.00	7,965,270,971.80
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1507	0.1542	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	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

<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>	
<b>Future</b>										
Sep 2016	ZAUM	Future	631	15.4754	15.7862	15.4873	15.4117	18	27,813,150.00	
Dec 2016	ZAUM	Future	66	15.7624	16.0820	15.7281	15.7281	5	7,864,050.00	
Mar 2017	ZAUM	Future	54	16.0301	16.3576	0.0000	0.0000	0	0.00	
			<u>751</u>					<u>23.00</u>	<u>35,677,200.00</u>	<u>126,591.00</u>
		<b>Total</b>	<b>751</b>					<b>23.00</b>	<b>35,677,200.00</b>	<b>131,114.00</b>
										<b>141,217,379,590.00</b>
<b>Future</b>										
Sep 2016	ZAUS	Future	666,058	15.4754	15.7862	15.5399	15.3925	38,133	590,254,784.90	
Dec 2016	ZAUS	Future	95,501	15.7624	16.0820	15.8179	15.7610	12,330	195,059,175.50	
Mar 2017	ZAUS	Future	25,451	16.0301	16.3576	16.0330	15.9843	83	1,339,489.50	
Jun 2017	ZAUS	Future	155,289	16.3486	16.6839	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	2,700	16.4205	16.7577	0.0000	0.0000	1,030	17,115,510.00	
Dec 2017	ZAUS	Future	70	16.4614	16.8032	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	16.5024	16.8486	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	16.5433	16.8941	0.0000	0.0000	0	0.00	
			<u>945,209</u>					<u>51,576.00</u>	<u>803,768,959.90</u>	<u>114,866,135.00</u>
										<u>1,261,707,362,932.20</u>
<b>Option</b>										
Sep 2016	ZAUS	13.24 Put	405	32.3312	26.9851	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	52.8056	43.8601	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	7,500	62.9487	52.1965	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	2,240	64.7916	53.7085	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	7,500	72.6278	60.1395	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	1575.2220	1867.4700	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	2,000	136.3114	105.5639	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,500	207.8603	163.3212	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	1112.0018	1372.9959	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	236.6018	186.7959	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.62 Call	5,000	1098.0572	1357.9590	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	2,240	267.9213	212.5343	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.72 Call	5,000	1029.9030	1284.1620	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.76 Put	20,000	288.1655	229.0960	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Call	1,300	858.2718	1090.2484	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	65	382.8718	304.0484	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	699.4083	910.0655	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	690.2629	567.2991	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.70 Put	325	751.3010	620.2063	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.86 Call	7,500	469.3173	636.5074	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.00 Call	201	423.8189	580.8214	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.03 Call	7,500	414.6155	569.4663	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.39 Call	20,000	317.9712	448.1043	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.51 Call	15,000	290.9986	413.3190	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	16.64 Call	635	264.3138	378.5584	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	260.4283	373.4719	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	252.8322	363.5020	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	202.5187	296.5768	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	138.5562	210.7780	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	119.0566	183.1805	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	34.7164	51.0276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	10.5939	14.0822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	65.0586	56.9418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	78.8092	70.0527	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	97.3001	87.8264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	126.7686	116.3672	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	182.4940	170.7003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	228.0929	215.3070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	295.3721	276.1235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	310.2513	289.5452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	351.2231	326.4680	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	374.6648	347.5767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	410.9710	379.2473	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	454.5625	416.1607	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	483.6403	440.7933	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	492.1390	447.9957	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	581.7570	528.5814	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	586.4563	532.8164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1042.0348	1298.8747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	679.6348	616.8747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	993.9954	1245.8666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	731.5954	663.8666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	769.1390	697.8698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	830.0361	753.1275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	899.3074	815.9052	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	841.4896	1074.8186	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1021.0993	926.1733	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1149.7558	1043.3688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1334.4593	1211.9574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1377.0885	1250.9261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	603.8136	796.0331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1493.2049	1357.8220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	544.9342	724.7781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	510.6806	683.0033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	501.3261	671.5366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	499.0156	668.7004	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	17.50 Call	63,513	387.5428	532.3638	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.66 Call	15,100	359.7971	497.2481	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	354.8408	490.9393	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	307.8338	430.5713	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	299.5613	419.8407	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	294.1875	412.8527	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	291.5383	409.4046	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	251.5495	356.8563	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	213.3662	298.1308	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	207.1497	288.1449	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	205.8053	286.2555	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	196.1504	272.6421	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	190.1055	264.0834	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	166.3052	230.1011	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	163.9676	226.7391	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	161.2349	222.8019	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	155.1555	214.0198	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	149.8593	206.3430	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	146.3637	201.8314	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	135.6258	194.3101	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	131.2480	191.2238	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	97.2905	153.0058	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	91.9712	145.5423	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	80.2841	128.9732	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	77.5859	125.1116	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	666.8498	624.0686	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	728.8519	678.8340	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	906.2265	837.6361	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	928.3489	857.9788	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1562.0170	1446.2530	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	467.5730	609.7800	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	465.9845	607.8371	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	386.4549	509.4806	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	344.4773	453.3705	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	194.7859	276.2098	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	590.7109	556.4909	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	853.3917	805.4539	0.0000	0.0000	150	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	998.1679	937.0093	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	797.1312	978.7614	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	697.5198	862.5925	0.0000	0.0000	150	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	536.4476	667.2812	0.0000	0.0000	0	0.00		
			<u>1,073,219</u>					<u>300.00</u>	<u>0.00</u>	<u>26,085,687.00</u>	<u>0.00</u>

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		<b>Total</b>	<b>2,018,428</b>				<b>51,876.00</b>	<b>803,768,959.90</b>	140,951,822.00	1,261,707,362,932.20
		<b>Grand Total</b>	<b>2,612,511</b>				<b>65,261.00</b>	<b>934,838,344.20</b>	<b>187,670,997</b>	<b>1,748,229,889,322.10</b>