



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jul 2016	DAEU	Future	136	15.8984	15.9737	0.0000	0.0000	0	0.00	
Jul 2016	DAEU	Future	65	15.9498	16.0300	0.0000	0.0000	0	0.00	
Aug 2016	DAEU	Future	3	16.0162	16.0964	0.0000	0.0000	0	0.00	
Sep 2016	DAEU	Future	34	16.1897	16.2723	0.0000	0.0000	0	0.00	
			<u>238</u>					<i>0.00</i>	<i>0.00</i>	<i>103 575.00</i>
		<b>Total</b>	<b>238</b>					<b>0.00</b>	<b>0.00</b>	<b>393 175.00</b>
<b>Future</b>										
Aug 2016	DAGB	Future	131	19.0407	18.8928	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	20.0936	19.9393	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>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	2104.5469	2238.0248	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	3.8034	3.4229	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>180 113.00</i>
		<b>Total</b>	<b>24,732</b>					<b>0.00</b>	<b>0.00</b>	<b>217 906.00</b>
<b>Future</b>										
Jul 2016	DAUS	Future	0	14.3365	14.4554	0.0000	0.0000	6,000	86,019,000.00	
Jul 2016	DAUS	Future	2,110	14.3900	14.4936	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	265	14.3929	14.4966	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	1,541	14.3957	14.4995	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	1,713	14.4158	14.5199	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	2,046	14.4445	14.5490	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	3,367	14.4843	14.5896	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	13	14.4900	14.5954	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.5327	14.6388	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	400	14.5695	14.6761	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	830	14.6148	14.7222	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.7923	14.9013	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>
		12,795					6,000.00	86,019,000.00
								3 922 499.00
								42 363 130 654.20
Option								
Jul 2016	DAUS	14.25 Put	15,000	134.9238	0.0000	0.0000	30,000	0.00
Jul 2016	DAUS	15.15 Put	0	795.1522	702.9819	0.0000	15,000	0.00
Jul 2016	DAUS	16.60 Put	7,229	2214.6054	2112.6308	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.2293	0.3373	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0001	0.1026	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	15.9171	17.0054	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.9375	1.8492	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.6021	1.2508	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	317.4181	281.9736	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	144.7877	204.4542	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	5.1635	5.5371	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	54.6509	79.6404	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	43.9405	64.0433	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1434.4673	1349.8556	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	3.1192	5.2589	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	36.2098	53.2129	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.8662	2.3452	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	65.5119	62.4486	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	3.6216	7.3814	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	2.9168	5.7611	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	269.5850	327.4150	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	50.4598	68.7744	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	724.1901	679.1720	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	4.9460	6.7533	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	4.9785	5.7316	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	116.4865	115.7210	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	17.0433	26.3790	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	13.9659	23.1833	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.4298	8.3974	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	155.1638	155.3950	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	36.3016	47.4901	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	34.8686	45.8498	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	107.5705	108.9267	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	865.3272	825.6609	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	210.7605	249.9737	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	805.5526	769.7944	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	209.3393	246.4049	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	130.0436	130.8310	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1271.4800	1217.8840	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	149.1653	176.2511	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2016	DAUS	11.80 Put	250	12.6508	14.1538	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	195.1519	193.6359	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	55.8558	67.5975	0.0000	0.0000	0	0.00
			<u>177,627</u>					<u>45,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>190,422</b>					<b>51,000.00</b>	<b>86,019,000.00</b>
									12 120 465.00
									42 363 130 654.20
<b>Future</b>									
Sep 2016	EUUS	Future	13,073	1.1102	1.1078	0.0000	0.0000	0	0.00
			<u>13,073</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>13,073</b>					<b>0.00</b>	<b>0.00</b>
									281 326.00
									3 192 049 294.00
<b>Future</b>									
Sep 2016	ZAAD	Future	6,810	11.0633	11.0148	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	381	11.2290	11.1810	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	2,930	11.3858	11.3381	0.0000	0.0000	0	0.00
			<u>10,121</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>10,121</b>					<b>0.00</b>	<b>0.00</b>
									2 870 941.00
									23 666 848 671.40
<b>Future</b>									
Sep 2016	ZADK	Future	204	2.1705	2.1830	0.0000	0.0000	0	0.00
			<u>204</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>204</b>					<b>0.00</b>	<b>0.00</b>
									1 928.00
									43 616 765.00
<b>Future</b>									
Sep 2016	ZAEU	Future	42,215	16.1474	16.2297	16.1975	16.1350	252	4,073,729.80
Dec 2016	ZAEU	Future	17,915	16.4984	16.5828	16.5195	16.4814	130	2,143,760.00
Mar 2017	ZAEU	Future	5,000	16.8340	16.9208	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.2350	17.3242	0.0000	0.0000	0	0.00
			<u>142,421</u>					<u>382.00</u>	<u>6,217,489.80</u>
		<b>Total</b>							<b>9 163 051.00</b>
									125 488 333 325.80
<b>Option</b>									
Sep 2016	ZAEU	17.00 Call	700	233.4412	262.7151	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1062.5621	1020.2705	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	56.5470	61.8692	0.0000	0.0000	0	0.00
			<u>6,622</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>149,043</b>					<b>382.00</b>	<b>6,217,489.80</b>
									13 851 142.00
									125 488 333 325.80
<b>Future</b>									
Sep 2016	ZAFR	Future	6,340	14.7758	14.9620	0.0000	0.0000	0	0.00
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>
									550 090.00
									5 683 619 080.60

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<b>Future</b>										
Sep 2016	ZAGB	Future	65,352	19.1801	19.0328	19.2176	19.0179	11,486	219,514,994.50	
Dec 2016	ZAGB	Future	1,000	19.5537	19.4040	19.5000	19.4690	39	759,570.00	
Mar 2017	ZAGB	Future	976	19.9072	19.7557	0.0000	0.0000	726	14,414,730.00	
Jun 2017	ZAGB	Future	9,525	20.3311	20.1750	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.5925	20.4216	0.0000	0.0000	0	0.00	
			<u>77,373</u>					<u>12,251.00</u>	<u>234,689,294.50</u>	<u>6 003 108.00</u> <u>96 897 473 369.50</u>
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	15,000	419.5200	477.9462	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	25.7914	22.4978	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	15.7503	13.8566	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	9.2141	7.4388	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	131.9328	149.8467	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	398.6875	445.9602	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2200.3756	2320.4447	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3593.1647	3729.3017	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	66.2319	63.0823	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	15.2913	16.0530	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>
		<b>Total</b>	<b>120,677</b>					<b>12,251.00</b>	<b>234,689,294.50</b>	<b>7 709 547.00</b> <b>96 897 473 369.50</b>
<b>Future</b>										
Sep 2016	ZAJY	Future	969	0.1394	0.1431	0.1399	0.1396	811	11,382,248.00	
Dec 2016	ZAJY	Future	6,275	0.1425	0.1463	0.0000	0.0000	1,194	17,129,124.00	
Mar 2017	ZAJY	Future	1,490	0.1454	0.1493	0.0000	0.0000	0	0.00	
			<u>8,734</u>					<u>2,005.00</u>	<u>28,511,372.00</u>	<u>757 361.00</u> <u>8 035 635 581.40</u>
		<b>Total</b>	<b>8,734</b>					<b>2,005.00</b>	<b>28,511,372.00</b>	<b>757 361.00</b> <b>8 035 635 581.40</b>
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1420	0.1430	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>
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>20 449.00</b> <b>283 026 470.00</b>
<b>Future</b>										
Sep 2016	ZAUM	Future	820	14.5440	14.6503	14.5181	14.5181	50	72,661,100.00	
Dec 2016	ZAUM	Future	77	14.8068	14.9159	14.7853	14.7853	1	1,478,530.00	
Mar 2017	ZAUM	Future	53	15.0524	15.1644	15.0243	15.0243	1	1,502,430.00	
			<u>950</u>					<u>52.00</u>	<u>75,642,060.00</u>	<u>127 355.00</u> <u>142 358 328 110.00</u>
		<b>Total</b>	<b>950</b>					<b>52.00</b>	<b>75,642,060.00</b>	<b>131 878.00</b> <b>142 358 328 110.00</b>

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Sep 2016	ZAUS	Future	635,830	14.5440	14.6503	14.5850	14.4737	28,873	419,388,864.40
Dec 2016	ZAUS	Future	124,868	14.8068	14.9159	14.8294	14.7575	18,069	267,254,998.50
Mar 2017	ZAUS	Future	30,429	15.0524	15.1644	15.0463	15.0021	494	7,422,811.20
Jun 2017	ZAUS	Future	155,289	15.3440	15.4596	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.4469	15.5590	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.4854	15.5952	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.5238	15.6313	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.5623	15.6675	0.0000	0.0000	0	0.00
			<u>949,326</u>					<u>47,436.00</u>	<u>694,066,674.10</u>
									<u>115 369 935.00</u>
									<u>1 269 266 072 000.80</u>

Option

Sep 2016	ZAUS	13.24 Put	405	63.6892	63.6351	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	114.8608	112.1113	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	141.4155	137.0423	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	146.2400	141.5637	0.0000	0.0000	840	0.00
Sep 2016	ZAUS	13.78 Put	7,500	166.7245	160.7291	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	777.3374	873.1831	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	655.2492	745.6542	0.0000	0.0000	700	0.00
Sep 2016	ZAUS	14.20 Put	1,000	311.2492	295.3542	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	456.1932	430.4221	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	456.0042	532.3109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	512.0042	482.0109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	447.6916	523.0154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	571.7223	537.4824	0.0000	0.0000	1,680	0.00
Sep 2016	ZAUS	14.72 Call	5,000	408.0467	479.3888	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	609.0629	572.6718	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	361.1074	427.7889	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	312.9817	374.3190	0.0000	0.0000	1,900	0.00
Sep 2016	ZAUS	15.00 Put	1,565	768.9817	724.0190	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	233.9371	285.0095	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1229.9960	1165.5439	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1313.3908	1246.2626	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	133.9959	169.1414	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	116.3728	148.2590	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	112.9091	144.1291	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	78.4409	102.5197	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	69.3300	91.3565	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	60.6648	80.6440	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	59.4334	79.1125	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	57.0469	76.1389	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	0	42.0139	57.1973	0.0000	0.0000	1,000	0.00
Sep 2016	ZAUS	17.50 Call	0	25.4556	35.7714	0.0000	0.0000	810	0.00
Sep 2016	ZAUS	17.70 Call	10,000	20.9154	29.7514	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	19.55 Call	17,500	2.0284	3.5376	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.6234	12.7079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	113.3260	0.0000	0.0000	0.0000	287,730	0.00
Dec 2016	ZAUS	13.22 Put	725	155.4093	155.3705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	184.1213	183.1706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	220.1864	217.6921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	275.4714	270.4498	0.0000	0.0000	1,200	0.00
Dec 2016	ZAUS	14.00 Put	54,190	374.6161	364.8033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	456.0409	442.0108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	500.9852	0.0000	0.0000	0.0000	3,700	0.00
Dec 2016	ZAUS	14.45 Put	20,000	572.8102	552.7871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	597.9099	576.6203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	665.8152	641.1615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	703.9397	677.4331	0.0000	0.0000	2,400	0.00
Dec 2016	ZAUS	14.80 Put	56,000	760.2397	731.0508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	825.3563	792.5150	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	868.0862	833.3929	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	687.2737	761.1527	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	880.4737	845.2527	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1008.6306	968.1219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1015.2330	974.4658	0.0000	0.0000	7,000	0.00
Dec 2016	ZAUS	15.40 Call	26,053	550.9164	614.2937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1144.1164	1098.3937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	521.2222	582.0377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1214.4222	1166.1377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1264.7183	1214.6808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1345.7428	1293.0518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1436.1457	1380.6315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	431.2064	483.6353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1591.1515	1531.1149	0.0000	0.0000	1,200	0.00
Dec 2016	ZAUS	16.20 Put	500	1751.0949	1686.7894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	337.6761	380.2720	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1972.1678	1903.0815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2022.0695	1952.0517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	295.5822	334.3558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2156.8168	2084.3931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	261.8512	297.3757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	242.5442	276.1276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	237.3148	270.3587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	236.0252	268.9369	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	230.9477	263.3327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	176.6289	203.0564	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	162.3684	187.1245	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	159.8425	184.2948	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	140.4642	162.2055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	137.2938	158.5676	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	135.2394	156.2065	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	134.2306	155.0478	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	119.1236	137.6453	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	102.8250	118.7899	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	99.9421	115.4436	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	99.3187	114.7204	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	94.8551	109.5325	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	92.0667	106.2668	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	68.9282	80.2816	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	66.7191	77.7887	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	64.1549	74.8917	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	58.5232	68.5159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	53.7089	63.0499	0.0000	0.0000	1,200	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	50.9325	59.8906	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	46.3937	54.7139	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	44.5667	52.6258	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	30.9038	36.9136	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	28.8530	34.5381	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	24.4435	29.4118	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	23.4454	28.2475	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1078.7380	1041.2431	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1161.1924	1120.8697	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1388.7201	1341.1171	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1416.5518	1368.1098	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2184.8300	2117.8119	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	253.6412	281.7830	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	252.8901	280.9539	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	215.8153	240.0912	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	195.4213	217.5307	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	83.0730	94.2330	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	920.3351	890.4909	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1279.5498	1240.5103	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1460.6346	1416.4921	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	493.4770	533.8920	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	427.9592	464.5734	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	339.6956	370.4570	0.0000	0.0000	0	0.00		
			<u>1,351,899</u>					<u>311,360.00</u>	<u>0.00</u>	<u>26 654 257.00</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>		
		<b>Total</b>	<b>2,301,225</b>				<b>358,796.00</b>	<b>694,066,674.10</b>	142 024 192.00	1 269 266 072 000.80
		<b>Grand Total</b>	<b>2,827,025</b>				<b>424,486.00</b>	<b>1 125 145 890.40</b>	<b>189,008,438</b>	<b>1,759,070,255,971.80</b>