



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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>		
<b>Future</b>											
Jul 2016	DAEU	Future	65	15.8446	15.9058	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	3	15.9054	15.9667	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.0820	16.1440	0.0000	0.0000	0	0.00		
			<u>102</u>					<u>0.00</u>	<u>0.00</u>	<u>103,711.00</u>	<u>1,311,389,606.60</u>
		<b>Total</b>	<b>102</b>					<b>0.00</b>	<b>0.00</b>	<b>393,311.00</b>	<b>1,311,389,606.60</b>
<b>Future</b>											
Aug 2016	DAGB	Future	131	19.0613	19.1047	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.1093	20.1575	0.0000	0.0000	0	0.00		
			<u>204</u>					<u>0.00</u>	<u>0.00</u>	<u>37,793.00</u>	<u>590,646,548.00</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	2084.2975	2041.4202	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	2.9711	3.7883	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>180,113.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,732</b>					<b>0.00</b>	<b>0.00</b>	<b>217,906.00</b>	<b>590,646,548.00</b>
<b>Future</b>											
Jul 2016	DAUS	Future	2,110	14.3104	14.3603	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.3132	14.3631	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,541	14.3160	14.3660	0.0000	0.0000	22	315,480.00		
Aug 2016	DAUS	Future	1,713	14.3357	14.3858	0.0000	0.0000	1,037	14,906,460.20		
Aug 2016	DAUS	Future	2,056	14.3638	14.4141	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	14.4031	14.4538	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	13	14.4088	14.4595	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.4510	14.5020	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.4877	14.5387	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.5327	14.5839	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.7079	14.7595	0.0000	0.0000	0	0.00		
			<u>13,305</u>					<u>1,059.00</u>	<u>15,221,940.20</u>	<u>3,924,068.00</u>	<u>42,385,817,453.40</u>
<b>Option</b>											

<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	117.9212	119.9492	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2292.5816	2243.0449	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.2205	0.0944	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0304	0.0417	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	4.6082	13.8545	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.0294	0.1942	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0467	0.0862	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	333.6883	313.8151	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	93.1230	117.5267	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	2.6859	3.4996	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	324.5548	303.5619	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	29.8563	36.0521	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	25.6497	29.7514	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	347.1544	324.6036	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1497.2217	1450.9934	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.5069	1.7715	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	20.9502	24.5909	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.6098	1.4795	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	61.2055	58.5422	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	2.7087	2.2926	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	2.5430	1.8646	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	222.0066	238.5897	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	35.5370	39.0089	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	756.4061	723.1665	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.9956	3.7586	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.3611	5.0262	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	118.9182	113.5351	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	9.8811	12.8948	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	7.9480	10.6957	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	8.8489	7.5718	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	159.7779	152.9007	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	32.5646	27.6313	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	31.4319	26.3755	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	110.4586	106.1369	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	895.4269	863.7139	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	178.4368	186.0947	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	833.3851	801.5957	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	178.3684	184.5613	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	136.4241	125.4690	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1310.0467	1270.3725	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	125.8102	128.7108	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	11.3977	11.5925	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2016	DAUS	13.50 Put	150	201.7779	188.7363	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	47.3822	45.1214	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	393.1901	369.7643	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	397.4254	400.7634	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	468.2513	443.6730	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	471.1653	473.5279	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	518.1100	495.5950	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	532.4059	545.6050	0.0000	0.0000	0	0.00
			198,827					0.00	0.00
		<b>Total</b>	<b>212,132</b>					<b>1,059.00</b>	<b>15,221,940.20</b>
									12,156,434.00
									42,385,817,453.40
<b>Future</b>									
Sep 2016	EUUS	Future	11,965	1.1091	1.1094	0.0000	0.0000	2,256	25,199,520.00
			11,965					2,256.00	25,199,520.00
		<b>Total</b>	<b>11,965</b>					<b>2,256.00</b>	<b>25,199,520.00</b>
									283,602.00
									3,217,470,954.00
<b>Future</b>									
Sep 2016	ZAAD	Future	7,714	10.9353	10.9835	10.9550	10.9483	120	1,314,015.00
Dec 2016	ZAAD	Future	381	11.0997	11.1478	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	3,055	11.2560	11.3039	0.0000	0.0000	0	0.00
			11,150					120.00	1,314,015.00
		<b>Total</b>	<b>11,150</b>					<b>120.00</b>	<b>1,314,015.00</b>
									2,872,875.00
									23,688,206,575.90
<b>Future</b>									
Sep 2016	ZADK	Future	204	2.1581	2.1666	0.0000	0.0000	0	0.00
			204					0.00	0.00
		<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	38,418	16.0397	16.1016	16.0492	16.0483	3,542	56,892,123.90
Dec 2016	ZAEU	Future	18,415	16.3896	16.4520	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	5,000	16.7237	16.7875	0.0000	0.0000	46	771,029.00
Jun 2017	ZAEU	Future	77,291	17.1217	17.1869	0.0000	0.0000	0	0.00
			139,124					3,588.00	57,663,152.90
		<b>Total</b>	<b>145,046</b>					<b>3,588.00</b>	<b>57,663,152.90</b>
									9,167,858.00
									125,565,880,839.30
<b>Option</b>									
Dec 2016	ZAEU	16.90 Put	2,961	1094.3226	1059.2589	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	41.9484	39.3528	0.0000	0.0000	0	0.00
			5,922					0.00	0.00
		<b>Total</b>	<b>145,046</b>					<b>3,588.00</b>	<b>57,663,152.90</b>
									13,856,649.00
									125,565,880,839.30

Future

<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	ZAFR	Future	6,340	14.7402	14.8092	0.0000	0.0000	0	0.00		
			<u>6,340</u>					<i>0.00</i>	<i>0.00</i>	<i>550,090.00</i>	<i>5,683,619,080.60</i>
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	<b>550,090.00</b>	<b>5,683,619,080.60</b>
<b>Future</b>											
Sep 2016	ZAGB	Future	55,254	19.2006	19.2446	19.2200	19.1560	16	306,909.00		
Dec 2016	ZAGB	Future	1,654	19.5705	19.6170	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	Future	1,814	19.9255	19.9728	0.0000	0.0000	38	758,822.00		
Jun 2017	ZAGB	Future	9,525	20.3474	20.3963	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.6324	20.6796	0.0000	0.0000	0	0.00		
			<u>68,767</u>					<i>54.00</i>	<i>1,065,731.00</i>	<i>6,018,575.00</i>	<i>97,195,668,846.50</i>
<b>Option</b>											
Sep 2016	ZAGB	18.90 Put	15,000	394.5722	383.4991	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	23.7334	26.2133	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	13.8953	15.7030	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	7.6959	8.8244	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	122.2455	119.7019	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	377.8925	369.8618	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2170.0982	2139.9684	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3566.3954	3528.5660	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	64.8707	67.8301	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	16.3963	16.5743	0.0000	0.0000	0	0.00		
			<u>43,304</u>					<i>0.00</i>	<i>0.00</i>	<i>1,706,439.00</i>	<i>0.00</i>
		<b>Total</b>	<b>112,071</b>					<b>54.00</b>	<b>1,065,731.00</b>	<b>7,725,014.00</b>	<b>97,195,668,846.50</b>
<b>Future</b>											
Sep 2016	ZAJY	Future	969	0.1369	0.1374	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,266	0.1399	0.1404	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1428	0.1434	0.0000	0.0000	0	0.00		
			<u>7,725</u>					<i>0.00</i>	<i>0.00</i>	<i>758,413.00</i>	<i>8,050,399,899.40</i>
		<b>Total</b>	<b>7,725</b>					<b>0.00</b>	<b>0.00</b>	<b>758,413.00</b>	<b>8,050,399,899.40</b>
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1412	0.1417	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<i>0.00</i>	<i>0.00</i>	<i>20,449.00</i>	<i>283,026,470.00</i>
		<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	795	14.4623	14.5133	14.5138	14.4750	41	59,509,890.00		
Dec 2016	ZAUM	Future	71	14.7223	14.7739	14.7782	14.7782	5	7,389,100.00		
Mar 2017	ZAUM	Future	53	14.9652	15.0174	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			919					46.00	66,898,990.00	127,434.00	142,473,424,400.00
	<b>Total</b>		<b>919</b>					<b>46.00</b>	<b>66,898,990.00</b>	131,957.00	142,473,424,400.00

**Future**

Sep 2016	ZAUS	Future	639,252	14.4623	14.5133	14.5575	14.4436	30,176	439,380,258.20		
Dec 2016	ZAUS	Future	119,387	14.7223	14.7739	14.8116	14.7309	2,293	33,853,606.80		
Mar 2017	ZAUS	Future	29,834	14.9652	15.0174	15.0172	15.0172	500	7,508,600.00		
Jun 2017	ZAUS	Future	156,591	15.2542	15.3071	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.3712	15.4215	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.4086	15.4587	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.4460	15.4960	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.4834	15.5332	0.0000	0.0000	0	0.00		
			947,974					32,969.00	480,742,465.00	115,547,741.00	1,271,862,269,253.60

**Option**

Sep 2016	ZAUS	13.24 Put	405	61.6831	60.3234	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	115.3956	109.9431	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	142.6510	136.0161	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	147.6149	140.7678	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	169.2161	160.9825	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	704.6802	740.4185	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	586.4347	618.2227	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	1,000	324.1347	304.9227	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	475.0796	450.6187	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	396.3193	421.0624	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	534.0193	507.7624	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	388.5143	412.9026	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	596.2895	568.2857	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	351.4278	374.0806	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	635.1778	606.1541	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	307.8589	328.3509	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	263.6301	281.7814	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	801.3301	768.4814	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	192.3016	206.1906	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1277.3849	1236.6412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1363.1995	1321.3495	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	105.7196	113.2920	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	90.7197	97.3719	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	87.7707	94.2615	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	59.0349	63.6951	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	51.7469	55.7428	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	44.8833	48.2530	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	43.9137	47.1945	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	16.70 Call	1,600	42.0388	45.1478	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	13.3713	15.2135	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.9446	1.6941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.3702	11.9645	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	118.1704	108.6635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	158.9113	148.5764	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	187.2779	176.1666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	224.2489	211.4827	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	280.9736	265.8611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	388.4483	363.9477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	472.9179	444.9182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	518.7692	489.7228	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	591.9897	561.4557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	617.5633	586.5587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	686.7300	654.5451	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	725.5398	692.7604	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	783.9659	749.6950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	850.6890	815.3267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	894.4503	858.4232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	629.4330	644.8241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	907.1330	870.9241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1038.5909	1000.2777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1045.4154	1006.9487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	500.6799	511.0301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1178.3799	1137.1301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	473.0947	482.0696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1250.7947	1208.1696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1302.4230	1259.0043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1385.0452	1340.9167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1477.1491	1432.3098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	388.4030	394.8853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1634.2092	1588.9947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1795.4899	1750.6344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	298.4036	305.2537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2020.1215	1974.0911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2071.0142	2024.5343	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	260.3490	265.3238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2208.2969	2160.7008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	230.0448	233.5328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	212.7812	215.4336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	206.9672	209.3399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	202.4426	204.5972	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	157.1755	154.2420	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.66 Call	15,100	147.4106	141.1497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	145.6838	138.8357	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	129.5179	121.1867	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	126.7154	118.3150	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	124.8998	116.4548	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	124.0086	115.5421	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	93.2258	87.3499	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	87.7941	84.7836	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	86.6271	84.2303	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	78.3175	80.2653	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	73.1917	77.7955	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	53.7335	57.3159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	51.8971	55.3784	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	49.7704	53.1337	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	45.1196	48.2209	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	41.1672	44.0411	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	38.8983	41.6398	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	35.2071	37.7296	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	33.7280	36.1614	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	22.8076	24.5570	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	21.1935	22.8371	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	17.7500	19.1629	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	16.9761	18.3361	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1105.1730	1065.7113	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1189.2716	1148.8029	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1421.0536	1378.2444	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1449.6227	1406.3209	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2229.1132	2182.1741	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	238.1233	227.3365	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	237.4465	226.6355	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	204.1129	192.1486	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	185.8342	173.2994	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	68.0376	70.8427	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	939.2040	904.2184	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1304.2293	1264.4096	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1488.0266	1446.3974	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	456.9584	454.9653	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	403.4301	392.0429	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	324.1531	307.5787	0.0000	0.0000	0	0.00		
			<u>1,350,099</u>					<u>0.00</u>	<u>0.00</u>	<u>26,687,057.00</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>2,298,073</b>				<b>32,969.00</b>	<b>480,742,465.00</b>	<b>142,234,798.00</b>	<b>1,271,862,269,253.60</b>
		<b>Grand Total</b>	<b>2,831,725</b>				<b>40,092.00</b>	<b>648,105,814.10</b>	<b>189,281,464</b>	<b>1,762,243,690,523.60</b>