



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jul 2016	DAEU	Future	65	15.8818	15.8446	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.9429	15.9054	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.1198	16.0820	0.0000	0.0000	0	0.00
			<u>102</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>102</b>					<b>0.00</b>	<b>0.00</b>
									<i>103,711.00</i>
									<i>1,311,389,606.60</i>
<b>Future</b>									
Aug 2016	DAGB	Future	131	18.9951	19.0613	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.0399	20.1093	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	2145.2002	2084.2975	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	2.6498	2.9711	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,732</b>					<b>0.00</b>	<b>0.00</b>
									<i>180,113.00</i>
									<i>0.00</i>
<b>Future</b>									
Jul 2016	DAUS	Future	2,110	14.4097	14.3104	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.4125	14.3132	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,541	14.4154	14.3160	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.4353	14.3357	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.4638	14.3638	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.5036	14.4031	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	13	14.5093	14.4088	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.5518	14.4510	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.5886	14.4877	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.6338	14.5327	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8079	14.7079	0.0000	0.0000	0	0.00
			<u>13,305</u>					<i>0.00</i>	<i>0.00</i>
									<i>3,924,068.00</i>
									<i>42,385,817,453.40</i>
<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	76.7479	117.9212	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2193.2760	2292.5816	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.1522	0.2205	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0279	0.0304	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	3.4573	4.6082	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.0186	0.0294	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0209	0.0467	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	261.1895	333.6883	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	110.9106	93.1230	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.36 Call	6,000	250.1822	0.0000	0.0000	0.0000	6,000	0.00
Aug 2016	DAUS	12.70 Put	2,000	2.4355	2.6859	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	266.3598	324.5548	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	36.9361	29.8563	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	32.5357	25.6497	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	292.2913	347.1544	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1404.3465	1497.2217	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.6748	1.5069	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	27.4178	20.9502	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.2315	1.6098	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	44.7851	61.2055	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	3.2059	2.7087	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	2.9133	2.5430	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	248.3417	222.0066	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	39.5479	35.5370	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	683.5456	756.4061	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	3.4183	2.9956	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.9829	6.3611	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	102.9732	118.9182	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	11.0626	9.8811	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	9.0371	7.9480	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	592.8040	0.0000	0.0000	0.0000	12,000	0.00
Oct 2016	DAUS	11.80 Put	250	8.7442	8.8489	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	141.9582	159.7779	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	34.6308	32.5646	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	33.4352	31.4319	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	97.6390	110.4586	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	829.8771	895.4269	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	194.1176	178.4368	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	772.4240	833.3851	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	193.2938	178.3684	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	122.8339	136.4241	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1236.2602	1310.0467	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	17.09 Call	9,615	135.8052	125.8102	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	10.5006	11.3977	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	183.0076	201.7779	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	52.6723	47.3822	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	364.7302	393.1901	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	422.1787	397.4254	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	443.6015	468.2513	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	499.4810	471.1653	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	496.7521	518.1100	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	561.4882	532.4059	0.0000	0.0000	0	0.00	
			216,827					18,000.00	0.00	8,250,366.00
		<b>Total</b>	<b>230,132</b>					<b>18,000.00</b>	<b>0.00</b>	<b>12,174,434.00</b>
<b>Future</b>										
Sep 2016	EUUS	Future	11,955	1.1040	1.1091	1.1085	1.1085	10	110,850.00	
			11,955					10.00	110,850.00	283,612.00
		<b>Total</b>	<b>11,955</b>					<b>10.00</b>	<b>110,850.00</b>	<b>3,217,581,804.00</b>
<b>Future</b>										
Sep 2016	ZAAD	Future	8,264	10.8764	10.9353	10.9157	10.8300	750	8,137,800.00	
Dec 2016	ZAAD	Future	281	11.0387	11.0997	11.0834	11.0151	200	2,209,850.00	
Mar 2017	ZAAD	Future	3,055	11.1954	11.2560	11.2030	11.2030	67	750,601.00	
			11,600					1,017.00	11,098,251.00	2,873,892.00
		<b>Total</b>	<b>11,600</b>					<b>1,017.00</b>	<b>11,098,251.00</b>	<b>23,699,304,826.90</b>
<b>Future</b>										
Sep 2016	ZADK	Future	204	2.1628	2.1581	0.0000	0.0000	0	0.00	
			204					0.00	0.00	1,928.00
		<b>Total</b>	<b>204</b>					<b>0.00</b>	<b>0.00</b>	<b>43,616,765.00</b>
<b>Future</b>										
Sep 2016	ZAEU	Future	40,240	16.0776	16.0397	16.1451	16.0198	4,106	66,123,255.30	
Dec 2016	ZAEU	Future	18,415	16.4256	16.3896	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,046	16.7610	16.7237	16.7183	16.7183	46	769,041.80	
Jun 2017	ZAEU	Future	77,291	17.1610	17.1217	0.0000	0.0000	0	0.00	
			140,992					4,152.00	66,892,297.10	9,172,010.00
		<b>Total</b>	<b>140,992</b>					<b>4,152.00</b>	<b>66,892,297.10</b>	<b>125,632,773,136.40</b>
<b>Option</b>										
Dec 2016	ZAEU	16.90 Put	2,961	1061.0613	1094.3226	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	33.3679	41.9484	0.0000	0.0000	0	0.00	
			5,922					0.00	0.00	4,688,791.00
		<b>Total</b>	<b>146,914</b>					<b>4,152.00</b>	<b>66,892,297.10</b>	<b>13,860,801.00</b>
										<b>125,632,773,136.40</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>	
<b>Future</b>											
Sep 2016	ZAFR	Future	6,340	14.8311	14.7402	0.0000	0.0000	0	0.00		
			6,340					0.00	0.00	550,090.00	5,683,619,080.60
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	550,090.00	5,683,619,080.60
<b>Future</b>											
Sep 2016	ZAGB	Future	55,360	19.1341	19.2006	19.1602	19.0578	876	16,725,662.10		
Dec 2016	ZAGB	Future	1,654	19.5005	19.5705	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	Future	1,814	19.8538	19.9255	19.8524	19.8524	38	754,391.20		
Jun 2017	ZAGB	Future	9,525	20.2779	20.3474	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.5656	20.6324	0.0000	0.0000	0	0.00		
			68,873					914.00	17,480,053.30	6,019,489.00	97,213,148,899.80
<b>Option</b>											
Sep 2016	ZAGB	18.90 Put	15,000	412.6449	394.5722	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	21.0583	23.7334	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	12.6968	13.8953	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	6.5874	7.6959	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	127.7495	122.2455	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	396.7025	377.8925	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2223.9535	2170.0982	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3628.4310	3566.3954	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	63.5098	64.8707	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	16.5402	16.3963	0.0000	0.0000	0	0.00		
			43,304					0.00	0.00	1,706,439.00	0.00
		<b>Total</b>	<b>112,177</b>					<b>914.00</b>	<b>17,480,053.30</b>	7,725,928.00	97,213,148,899.80
<b>Future</b>											
Sep 2016	ZAJY	Future	969	0.1372	0.1369	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,266	0.1402	0.1399	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1431	0.1428	0.0000	0.0000	0	0.00		
			7,725					0.00	0.00	758,413.00	8,050,399,899.40
		<b>Total</b>	<b>7,725</b>					<b>0.00</b>	<b>0.00</b>	758,413.00	8,050,399,899.40
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1420	0.1412	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	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
<b>Future</b>											
Sep 2016	ZAUM	Future	832	14.5631	14.4623	14.6330	14.4772	73	106,187,260.00		
Dec 2016	ZAUM	Future	101	14.8222	14.7223	14.8359	14.7547	35	51,818,900.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2017	ZAUM	Future	53	15.0670	14.9652	0.0000	0.0000	0	0.00
			986					108.00	158,006,160.00
		<b>Total</b>	<b>986</b>					<b>108.00</b>	<b>158,006,160.00</b>
									127,542.00
									142,631,430,560.00
									132,065.00
									142,631,430,560.00

**Future**

Sep 2016	ZAUS	Future	631,402	14.5631	14.4623	14.6281	14.4300	47,604	692,202,665.80
Dec 2016	ZAUS	Future	119,935	14.8222	14.7223	14.8630	14.7547	10,042	148,534,105.20
Mar 2017	ZAUS	Future	29,959	15.0670	14.9652	15.1310	15.0387	1,325	19,952,230.00
Jun 2017	ZAUS	Future	156,591	15.3586	15.2542	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.4790	15.3712	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.5173	15.4086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.5555	15.4460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.5938	15.4834	0.0000	0.0000	0	0.00
			940,797					58,971.00	860,689,001.00
									115,606,712.00
									1,272,722,958,254.60

**Option**

Sep 2016	ZAUS	13.24 Put	405	52.1836	61.6831	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	98.5200	115.3956	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	122.3194	142.6510	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	126.6716	147.6149	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	145.2373	169.2161	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	772.6739	704.6802	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	646.0047	586.4347	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	1,000	282.9047	324.1347	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	419.9672	475.0796	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	436.9988	396.3193	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	473.8988	534.0193	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	428.4180	388.5143	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	532.3684	596.2895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	387.5685	351.4278	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	569.0626	635.1778	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	339.3892	307.8589	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	290.2791	263.6301	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	727.1791	801.3301	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	210.5511	192.3016	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1188.7957	1277.3849	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1272.9769	1363.1995	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	114.0326	105.7196	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	97.6465	90.7197	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	94.3892	87.7707	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	62.7349	59.0349	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	54.7418	51.7469	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	47.2364	44.8833	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	16.66 Call	5,000	46.1779	43.9137	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	44.1336	42.0388	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	14.0566	13.3713	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.1532	0.9446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.2996	17.3702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	107.8410	118.1704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	144.6275	158.9113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	170.9122	187.2779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	205.2861	224.2489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	258.2686	280.9736	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	357.9052	388.4483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	437.3696	472.9179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	480.6756	518.7692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	550.0592	591.9897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	574.3542	617.5633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	640.2110	686.7300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	677.2548	725.5398	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	732.0603	783.9659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	796.2825	850.6890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	838.4832	894.4503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	672.9246	629.4330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	850.7246	907.1330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	977.5591	1038.5909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	984.1039	1045.4154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	534.8919	500.6799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1112.6919	1178.3799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	505.4552	473.0947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1183.2552	1250.7947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1233.6362	1302.4230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1314.3673	1385.0452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1404.5156	1477.1491	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	414.8849	388.4030	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1559.2323	1634.2092	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1717.9067	1795.4899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	319.3916	298.4036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1939.4107	2020.1215	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1989.6634	2071.0142	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	278.6922	260.3490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2125.3420	2208.2969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	246.2411	230.0448	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	227.7400	212.7812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	221.5048	206.9672	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	17.00 Call	1,200	216.6518	202.4426	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.50 Call	63,513	165.9797	157.1755	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.66 Call	15,100	155.4696	147.4106	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	153.6098	145.6838	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	136.2198	129.5179	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	133.2059	126.7154	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	131.2537	124.8998	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	130.2954	124.0086	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	100.5415	93.2258	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	95.0567	87.7941	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	93.8049	86.6271	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	84.8864	78.3175	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	79.3798	73.1917	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	58.4362	53.7335	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	56.4558	51.8971	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	54.1617	49.7704	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	49.1411	45.1196	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	44.8704	41.1672	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	42.4171	38.8983	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	38.4229	35.2071	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	36.8212	33.7280	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	24.9743	22.8076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	23.2195	21.1935	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	19.4717	17.7500	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	18.6287	16.9761	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1052.5379	1105.1730	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1134.3299	1189.2716	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1360.3936	1421.0536	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1388.0758	1449.6227	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2154.6159	2229.1132	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	251.2126	238.1233	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	250.4929	237.4465	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	214.9280	204.1129	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	195.4189	185.8342	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	74.2555	68.0376	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	899.5257	939.2040	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1255.5438	1304.2293	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1435.0353	1488.0266	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	483.0920	456.9584	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	424.5317	403.4301	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	340.6814	324.1531	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>2,290,896</b>				<b>58,971.00</b>	<b>860,689,001.00</b>	<b>142,293,769.00</b>	<b>1,272,722,958,254.60</b>
		<b>Grand Total</b>	<b>2,845,029</b>				<b>83,172.00</b>	<b>1,114,276,612.40</b>	<b>189,364,636</b>	<b>1,763,357,967,136.00</b>