



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jul 2016	DAEU	Future	65	15.8060	15.7474	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.8681	15.8090	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.0419	15.9827	0.0000	0.0000	0	0.00
			<u>102</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>102</b>					<b>0.00</b>	<b>0.00</b>
									<i>103 714.00</i>
									<i>1 311 437 018.60</i>
<b>Future</b>									
Aug 2016	DAGB	Future	131	18.9540	18.8292	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	19.0187	18.8927	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	19.9921	19.8595	0.0000	0.0000	0	0.00
			<u>207</u>					<u>0.00</u>	<u>0.00</u>
									<i>37 927.00</i>
									<i>593 180 521.00</i>
<b>Option</b>									
Aug 2016	DAGB	19.00 Call	11,000	329.3005	281.2346	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2180.5661	2304.0108	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	2.1235	1.9150	0.0000	0.0000	0	0.00
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>35,735</b>					<b>0.00</b>	<b>0.00</b>
									<i>191 113.00</i>
									<i>0.00</i>
<b>Future</b>									
Jul 2016	DAUS	Future	2,110	14.3936	14.3231	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.3937	14.3260	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,155	14.3965	14.3289	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.4167	14.3490	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.4450	14.3772	0.0000	0.0000	18	258,237.00
Aug 2016	DAUS	Future	3,367	14.4848	14.4166	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	20	14.4904	14.4222	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.5325	14.4644	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.5691	14.5008	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.6136	14.5452	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.7857	14.7171	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>		
		13,926					18.00	258,237.00	3 925 506.00	42 406 347 174.80
Option										
Jul 2016	DAUS	16.60 Put	7,229	2206.4000	2276.9614	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	0.0000	0.4878	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	0.7021	4.2293	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	0.0348	0.0354	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	0.0502	0.0954	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.52 Put	18,400	223.5728	292.9883	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	60.7050	67.4710	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.36 Call	6,000	195.5662	185.6832	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	1.2797	2.7604	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	243.8454	296.1490	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	22.1482	20.2598	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	13.6875	16.7759	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.43 Put	6,600	271.2260	320.0185	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1405.1645	1475.3362	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	1.6580	1.8521	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	13.5010	15.2370	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	0.6582	1.0207	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	37.8527	49.7431	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	2.5757	2.8218	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	2.4793	2.6848	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	227.2234	214.7702	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	30.5338	30.3868	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	683.1298	736.9336	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	4.0374	3.8266	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	5.4208	6.5123	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	97.2246	112.8498	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	10.0582	9.6579	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	8.2734	7.9287	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	14.58 Call	12,000	573.6197	544.6828	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	8.2760	9.1176	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	138.5692	154.7861	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	30.8067	30.6529	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	29.6617	29.5461	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	94.4253	106.6402	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	833.9458	882.0819	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	183.6347	175.3483	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	775.9888	821.5634	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	183.2211	175.4033	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	119.7167	133.0803	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	15.60 Put	9,615	1243.8070	1297.4637	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	128.2557	123.1820	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	10.2281	12.8399	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	180.6204	197.8964	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	48.4874	45.1272	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	364.5781	389.8174	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	409.0964	395.2596	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	431.1826	0.0000	0.0000	0.0000	1,000	0.00	
Jan 2017	DAUS	15.89 Call	1,000	508.5977	0.0000	0.0000	0.0000	1,000	0.00	
Apr 2017	DAUS	13.95 Put	1,000	443.9429	469.9493	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	484.6022	472.8412	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	508.5272	0.0000	0.0000	0.0000	1,000	0.00	
Apr 2017	DAUS	16.67 Call	1,000	589.2577	0.0000	0.0000	0.0000	1,000	0.00	
Jul 2017	DAUS	13.95 Put	1,000	497.4026	525.6621	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	545.5254	537.1581	0.0000	0.0000	0	0.00	
			<u>205,827</u>					<u>4,000.00</u>	<u>0.00</u>	<u>8 254 366.00</u>
		<b>Total</b>	<b>219,753</b>					<b>4,018.00</b>	<b>258,237.00</b>	<b>12 179 872.00</b>
										<b>42 406 347 174.80</b>
<b>Future</b>										
Sep 2016	EUUS	Future	11,955	1.1002	1.1013	0.0000	0.0000	0	0.00	
			<u>11,955</u>					<u>0.00</u>	<u>0.00</u>	<u>283 625.00</u>
		<b>Total</b>	<b>11,955</b>					<b>0.00</b>	<b>0.00</b>	<b>283 625.00</b>
										<b>3 217 725 662.00</b>
<b>Future</b>										
Sep 2016	ZAAD	Future	8,139	10.8318	10.7584	10.8500	10.8500	25	271,250.00	
Dec 2016	ZAAD	Future	82	10.9934	10.9191	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,055	11.1473	11.0727	0.0000	0.0000	0	0.00	
			<u>11,276</u>					<u>25.00</u>	<u>271,250.00</u>	<u>2 874 697.00</u>
		<b>Total</b>	<b>11,276</b>					<b>25.00</b>	<b>271,250.00</b>	<b>2 907 074.00</b>
										<b>23 708 081 248.50</b>
<b>Future</b>										
Sep 2016	ZACA	Future	0	10.9973	10.9953	11.0100	10.9800	8	87,970.00	
			<u>0</u>					<u>8.00</u>	<u>87,970.00</u>	<u>43 233.00</u>
		<b>Total</b>	<b>0</b>					<b>8.00</b>	<b>87,970.00</b>	<b>43 233.00</b>
										<b>367 705 955.50</b>
<b>Future</b>										
Sep 2016	ZADK	Future	306	2.1519	2.1432	0.0000	0.0000	0	0.00	
			<u>306</u>					<u>0.00</u>	<u>0.00</u>	<u>2 132.00</u>
		<b>Total</b>	<b>306</b>					<b>0.00</b>	<b>0.00</b>	<b>2 132.00</b>
										<b>47 977 137.00</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAEU	Future	38,876	16.0007	15.9414	16.0398	15.9200	14	223,567.30	
Dec 2016	ZAEU	Future	18,015	16.3475	16.2861	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,046	16.6788	16.6170	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.0723	17.0082	0.0000	0.0000	0	0.00	
			<u>139,228</u>					<u>14.00</u>	<u>223,567.30</u>	<u>9 176 535.00</u>
<b>Option</b>										
Sep 2016	ZAEU	14.87 Put	10,000	77.6015	92.2396	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	549.6357	527.4298	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	223.6551	217.8446	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	710.5696	687.7620	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1119.0286	1163.1428	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	37.1567	38.2219	0.0000	0.0000	0	0.00	
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4 737 191.00</u>
	<b>Total</b>		<b>185,600</b>					<b>14.00</b>	<b>223,567.30</b>	<b>13 913 726.00</b>
<b>Future</b>										
Sep 2016	ZAFR	Future	6,340	14.7724	14.6890	0.0000	0.0000	0	0.00	
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	<u>550 090.00</u>
	<b>Total</b>		<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	<b>550 090.00</b>
<b>Future</b>										
Sep 2016	ZAGB	Future	60,053	19.0939	18.9670	19.1239	18.9737	59	1,123,101.50	
Dec 2016	ZAGB	Future	1,000	19.4609	19.3301	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	1,815	19.8103	19.6785	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	20.2281	20.0927	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.5438	20.3983	0.0000	0.0000	0	0.00	
			<u>72,913</u>					<u>59.00</u>	<u>1,123,101.50</u>	<u>6 033 735.00</u>
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	15,000	430.1513	492.2427	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	19.6063	18.0939	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	12.1583	12.0904	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	6.0820	5.2402	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	129.3250	143.2116	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	405.3240	447.6442	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2249.8703	2356.4478	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3660.0354	3781.4936	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	61.6890	58.3409	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	16.2647	14.1248	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>
	<b>Total</b>		<b>116,217</b>					<b>59.00</b>	<b>1,123,101.50</b>	<b>7 740 174.00</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	ZAJY	Future	969	0.1374	0.1367	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,266	0.1403	0.1396	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1432	0.1425	0.0000	0.0000	0	0.00		
			<u>7,725</u>					<i>0.00</i>	<i>0.00</i>	<i>758 417.00</i>	<i>8 050 454 059.40</i>
	<b>Total</b>		<b>7,725</b>					<b>0.00</b>	<b>0.00</b>	<b>758 417.00</b>	<b>8 050 454 059.40</b>
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1421	0.1410	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	800	14.5438	14.4756	14.5430	14.4439	50	72,451,650.00		
Dec 2016	ZAUM	Future	129	14.7999	14.7312	14.6990	14.6983	10	14,698,650.00		
Mar 2017	ZAUM	Future	53	15.0392	14.9704	0.0000	0.0000	0	0.00		
			<u>982</u>					<i>60.00</i>	<i>87,150,300.00</i>	<i>127 797.00</i>	<i>143 000 639 290.00</i>
	<b>Total</b>		<b>982</b>					<b>60.00</b>	<b>87,150,300.00</b>	<b>132 320.00</b>	<b>143 000 639 290.00</b>
<b>Future</b>											
Sep 2016	ZAUS	Future	575,616	14.5438	14.4756	14.5838	14.4318	21,233	308,638,151.90		
Dec 2016	ZAUS	Future	115,767	14.7999	14.7312	14.8451	14.7000	4,113	60,570,431.40		
Mar 2017	ZAUS	Future	30,459	15.0392	14.9704	14.9379	14.9379	500	7,468,950.00		
Jun 2017	ZAUS	Future	156,591	15.3233	15.2535	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.4558	15.3827	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.4922	15.4192	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.5286	15.4557	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.5651	15.4921	0.0000	0.0000	0	0.00		
			<u>881,343</u>					<i>25,846.00</i>	<i>376,677,533.30</i>	<i>115 824 327.00</i>	<i>1 275 874 862 342.90</i>
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	45.9728	56.1703	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	80.7976	96.0636	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	91.1446	107.7370	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	114.8078	134.2074	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	119.1567	139.0430	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	137.7715	159.6486	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	746.6053	706.3298	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	621.2981	586.6586	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	277.4981	311.0586	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	564.2810	532.4237	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	417.7069	459.4159	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	416.5774	393.4562	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	14.60 Put	65	472.7774	517.8562	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	408.2088	385.5599	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	532.3333	579.7067	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	368.4563	348.0694	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	569.7036	618.3799	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	321.7651	304.0895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	274.4059	259.5316	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	730.6059	783.9316	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	221.0355	209.3583	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	198.0991	187.7921	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1198.0127	1259.4165	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1282.9244	1345.2572	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	105.7802	101.1841	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	90.2772	86.4265	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	87.1558	83.4879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	56.9902	55.0492	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	49.4427	47.9073	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	42.3899	41.2182	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	41.3988	40.2763	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	39.4855	38.4583	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	12.4937	12.3849	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.3420	1.2372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.7675	17.0060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	106.2313	116.6334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	142.9338	156.5354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	169.2320	184.6846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	203.6808	221.4017	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	256.8566	277.7911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	357.3143	383.5037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	437.6193	467.4448	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	481.4018	513.0414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	551.5565	585.8927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	576.1242	611.3499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	642.7145	680.2188	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	680.1720	718.8771	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	735.5784	776.4805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	800.3949	842.8864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	842.9806	886.4515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	655.2328	630.2794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	855.3328	899.0794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	983.2870	1029.6664	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	989.8881	1036.3955	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	15.40 Call	26,053	519.3818	499.7677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1119.4818	1168.5677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	490.4411	471.9218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1190.5411	1240.7218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1241.2673	1292.1797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1322.5365	1374.5498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1413.2603	1466.4065	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	401.5686	386.4633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1568.9161	1623.4565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1728.3109	1784.4646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	307.8858	296.1505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1950.7508	2008.8105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2001.2071	2059.6494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	268.0032	257.8700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2137.4097	2196.8105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	236.2635	227.4086	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	218.1955	210.0729	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	212.1145	204.2353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	207.3797	199.6935	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	158.0816	153.3047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	147.9322	143.4929	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	146.1366	141.7591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	129.3702	125.5382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	126.4685	122.7279	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	124.5901	120.9084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	123.6655	120.0144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	95.0865	91.0125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	89.8170	85.6551	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	88.6149	84.5045	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	80.0575	76.3161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	74.7809	71.2692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	54.7702	52.1456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	52.8835	50.3441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	50.6992	48.2586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	45.9246	43.7013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	41.8692	39.8321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	39.5425	37.6127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	35.7591	34.0051	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	34.2439	32.5606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	23.0734	21.9193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	21.4255	20.3507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	17.9133	17.0088	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	21.30 Call	69,895	17.1247	16.2587	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.23 Put	90	1059.4528	1103.6389	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.36 Put	7,160	1141.9663	1187.3900	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.70 Put	6,370	1369.9012	1418.2867	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1397.8041	1446.7617	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	2168.6558	2224.3919	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	241.5630	237.5334	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	240.8620	236.8523	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	206.2814	203.2740	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	187.3411	184.8607	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	70.2644	67.4403	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	906.0573	945.8886	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1265.1762	1310.8248	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1446.2633	1494.2918	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	468.8784	460.3625	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	412.7145	406.6681	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	331.0822	327.1291	0.0000	0.0000	0	0.00	
			<u>1,382,399</u>					<i>0.00</i>	<i>0.00</i>	<i>26 724 997.00</i>
										<i>0.00</i>
		<b>Total</b>	<b>2,263,742</b>					<b>25,846.00</b>	<b>376,677,533.30</b>	<b>142 549 324.00</b>
										<b>1 275 874 862 342.90</b>
<b>Grand Total</b>			<b>2,860,999</b>					<b>30,030.00</b>	<b>465 791 959.10</b>	<b>189,705,226</b>
										<b>1,767,259,303,825.80</b>