



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jul 2016	DAEU	Future	0	15.5840	15.8154	0.0000	0.0000	65	1,019,824.00
Aug 2016	DAEU	Future	3	15.5273	15.8510	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	39	15.5668	15.8656	0.0000	0.0000	39	618,758.40
Sep 2016	DAEU	Future	34	15.7027	16.0327	0.0000	0.0000	0	0.00
			<u>76</u>					<u>104.00</u>	<u>1,638,582.40</u>
		<b>Total</b>	<b>76</b>					<b>104.00</b>	<b>1,638,582.40</b>
									<i>103 818.00</i>
									<i>1 313 075 601.00</i>
<b>Future</b>									
Aug 2016	DAGB	Future	131	18.4261	18.7600	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	18.4906	18.8294	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	19.4509	19.8064	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	84.9396	185.5729	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2683.0448	2351.1696	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	0.3266	0.8015	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	0	13.9608	14.2621	0.0000	0.0000	157	2,191,845.60
Aug 2016	DAUS	Future	1,713	13.8653	14.2629	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	13.8912	14.2891	0.0000	0.0000	17	241,587.00
Aug 2016	DAUS	Future	3,367	13.9312	14.3320	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	37	13.9369	14.3381	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.9781	14.3803	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	14.0110	14.4137	0.0000	0.0000	500	7,142,750.00
Sep 2016	DAUS	Future	900	14.0137	14.4165	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.0572	14.4611	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.2243	14.6319	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>
		9,913					674.00	9,576,182.60
								3 938 547.00
								42 593 298 511.40
Option								
Aug 2016	DAUS	14.52 Put	18,400	661.7001	293.2998	0.0000	0.0000	0
Aug 2016	DAUS	14.68 Call	18,400	0.7395	18.2644	0.0000	0.0000	0
Aug 2016	DAUS	14.36 Call	6,000	8.8261	81.7407	0.0000	0.0000	0
Aug 2016	DAUS	12.70 Put	2,000	3.0423	1.8195	0.0000	0.0000	0
Aug 2016	DAUS	14.43 Put	6,600	583.1108	293.0932	0.0000	0.0000	0
Aug 2016	DAUS	15.52 Call	2,000	1.8379	8.3798	0.0000	0.0000	0
Aug 2016	DAUS	14.21 Call	10,000	74.6975	0.0000	0.0000	0.0000	10,000
Aug 2016	DAUS	15.81 Call	10,000	2.3906	7.9290	0.0000	0.0000	0
Aug 2016	DAUS	14.22 Put	6,600	426.1926	0.0000	0.0000	0.0000	13,200
Aug 2016	DAUS	14.43 Put	6,600	593.5425	320.0929	0.0000	0.0000	0
Aug 2016	DAUS	15.84 Put	5,000	1945.5785	1552.5590	0.0000	0.0000	0
Aug 2016	DAUS	17.39 Call	5,000	0.2635	0.8037	0.0000	0.0000	0
Aug 2016	DAUS	16.01 Call	5,000	1.9499	5.8180	0.0000	0.0000	0
Aug 2016	DAUS	14.08 Put	6,600	352.7994	0.0000	0.0000	0.0000	13,200
Aug 2016	DAUS	14.24 Put	6,600	462.1298	0.0000	0.0000	0.0000	13,200
Aug 2016	DAUS	11.80 Put	250	0.7598	0.3235	0.0000	0.0000	0
Aug 2016	DAUS	13.50 Put	150	99.5934	39.8571	0.0000	0.0000	0
Aug 2016	DAUS	17.70 Call	250	1.4787	1.7980	0.0000	0.0000	0
Aug 2016	DAUS	17.93 Call	150	1.5636	1.8330	0.0000	0.0000	0
Aug 2016	DAUS	15.15 Call	40,000	27.5813	0.0000	0.0000	0.0000	40,000
Aug 2016	DAUS	16.00 Call	40,000	4.9437	0.0000	0.0000	0.0000	40,000
Sep 2016	DAUS	15.00 Call	133	70.0913	152.5290	0.0000	0.0000	0
Sep 2016	DAUS	16.50 Call	121	4.5802	14.1715	0.0000	0.0000	0
Sep 2016	DAUS	14.95 Put	1,000	1064.9052	754.9876	0.0000	0.0000	0
Sep 2016	DAUS	18.71 Call	1,000	0.8203	2.2788	0.0000	0.0000	0
Sep 2016	DAUS	11.80 Put	250	5.9639	3.7754	0.0000	0.0000	0
Sep 2016	DAUS	13.50 Put	150	180.8208	95.3509	0.0000	0.0000	0
Sep 2016	DAUS	18.25 Call	250	1.9864	4.8483	0.0000	0.0000	0
Sep 2016	DAUS	18.41 Call	150	1.4989	3.9125	0.0000	0.0000	0
Oct 2016	DAUS	14.58 Call	12,000	299.6735	459.4736	0.0000	0.0000	0
Oct 2016	DAUS	11.80 Put	250	13.0062	7.7345	0.0000	0.0000	0
Oct 2016	DAUS	13.50 Put	150	228.5872	133.1525	0.0000	0.0000	0
Oct 2016	DAUS	18.77 Call	250	11.5044	21.9773	0.0000	0.0000	0
Oct 2016	DAUS	18.85 Call	150	10.5258	21.1004	0.0000	0.0000	0
Oct 2016	DAUS	13.25 Put	9,960	154.0291	86.4549	0.0000	0.0000	0
Oct 2016	DAUS	15.06 Put	9,960	1187.3707	897.1281	0.0000	0.0000	0
Oct 2016	DAUS	16.14 Call	9,960	87.2165	138.3092	0.0000	0.0000	0
Nov 2016	DAUS	14.95 Put	8,695	1106.4540	831.3749	0.0000	0.0000	0
Nov 2016	DAUS	16.36 Call	8,695	92.5321	140.7599	0.0000	0.0000	0
Nov 2016	DAUS	13.26 Put	9,615	185.7589	111.5825	0.0000	0.0000	0

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	15.60 Put	9,615	1645.1198	1326.8099	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	67.8768	99.3527	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	20.0659	10.3108	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	275.6831	175.1034	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	21.0862	36.5554	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	524.5813	367.9063	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	255.1013	344.5289	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	611.9086	441.1445	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	328.5782	432.7563	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	588.2673	447.1758	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	337.2191	426.6522	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	670.5090	515.7586	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	415.7280	522.5304	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	630.7993	501.3745	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	414.8298	495.9292	0.0000	0.0000	0	0.00	
			<u>300,369</u>					<u>129,600.00</u>	<u>0.00</u>	<u>8 383 966.00</u>
		<b>Total</b>	<b>310,282</b>					<b>130,274.00</b>	<b>9,576,182.60</b>	<b>12 322 513.00</b>
										<b>42 593 298 511.40</b>
<b>Future</b>										
Sep 2016	EUUS	Future	11,955	1.1195	1.1111	0.0000	0.0000	0	0.00	
			<u>11,955</u>					<u>0.00</u>	<u>0.00</u>	<u>283 638.00</u>
		<b>Total</b>	<b>11,955</b>					<b>0.00</b>	<b>0.00</b>	<b>283 638.00</b>
										<b>3 217 870 118.00</b>
<b>Future</b>										
Sep 2016	ZAAD	Future	8,656	10.6050	10.7962	10.7179	10.6125	823	8,798,150.00	
Dec 2016	ZAAD	Future	125	10.7643	10.9572	10.8389	10.8389	200	2,167,780.00	
Mar 2017	ZAAD	Future	3,305	10.9160	11.1105	0.0000	0.0000	0	0.00	
			<u>12,086</u>					<u>1,023.00</u>	<u>10,965,930.00</u>	<u>2 877 320.00</u>
		<b>Total</b>	<b>12,086</b>					<b>1,023.00</b>	<b>10,965,930.00</b>	<b>2 909 697.00</b>
										<b>23 736 565 021.00</b>
<b>Future</b>										
Sep 2016	ZADK	Future	306	2.1090	2.1517	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>
<b>Future</b>										
Sep 2016	ZAEU	Future	39,045	15.6609	15.9902	15.9283	15.7065	883	13,952,274.50	
Dec 2016	ZAEU	Future	18,000	16.0042	16.3410	16.2848	16.1296	107	1,726,993.00	
Mar 2017	ZAEU	Future	4,921	16.3278	16.6715	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.7143	17.0664	0.0000	0.0000	0	0.00	
			<u>139,257</u>					<u>990.00</u>	<u>15,679,267.50</u>	<u>9 180 464.00</u>
										<b>125 768 414 051.50</b>

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<b>Option</b>										
Sep 2016	ZAEU	14.87 Put	10,000	104.5324	57.1214	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	333.1370	509.6513	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	112.7391	192.1160	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	523.3870	670.5759	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1304.0713	1088.6028	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	17.5932	28.4511	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4 737 191.00
		<b>Total</b>	<b>185,629</b>					<b>990.00</b>	<b>15,679,267.50</b>	13 917 655.00 125 768 414 051.50
<b>Future</b>										
Sep 2016	ZAFR	Future	1,858	14.4910	14.6981	0.0000	0.0000	0	0.00	
			1,858					0.00	0.00	555 074.00 5 757 415 673.40
		<b>Total</b>	<b>1,858</b>					<b>0.00</b>	<b>0.00</b>	555 074.00 5 757 415 673.40
<b>Future</b>										
Sep 2016	ZAGB	Future	54,697	18.5681	18.9069	18.8837	18.5279	3,233	60,243,073.00	
Dec 2016	ZAGB	Future	1,302	18.9312	19.2766	19.2172	19.0575	105	2,017,007.50	
Mar 2017	ZAGB	Future	1,890	19.2724	19.6248	19.6271	19.2979	75	1,464,782.50	
Jun 2017	ZAGB	Future	17,768	19.6809	20.0418	0.0000	0.0000	8,197	161,349,748.00	
Dec 2017	ZAGB	Future	520	20.0030	20.3712	0.0000	0.0000	0	0.00	
			76,177					11,610.00	225,074,611.00	6 054 885.00 97 891 907 405.00
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	15,000	631.0359	451.9882	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	6.8916	9.4169	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	6.3781	7.6695	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	1.5718	3.2941	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	147.5496	117.8948	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	522.4126	409.8847	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2636.3556	2355.3500	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	4134.2455	3802.1276	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	55.7066	62.6534	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	12.2300	19.3869	0.0000	0.0000	0	0.00	
			43,304					0.00	0.00	1 706 439.00 0.00
		<b>Total</b>	<b>119,481</b>					<b>11,610.00</b>	<b>225,074,611.00</b>	7 761 324.00 97 891 907 405.00
<b>Future</b>										
Sep 2016	ZAJY	Future	4,057	0.1366	0.1376	0.1385	0.1382	3,106	42,577,404.00	
Dec 2016	ZAJY	Future	4,001	0.1396	0.1406	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,490	0.1424	0.1435	0.0000	0.0000	0	0.00	
			9,548					3,106.00	42,577,404.00	762 792.00 8 110 774 733.40

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<b>Total</b>			<b>9,548</b>					<b>3,106.00</b>	<b>42,577,404.00</b>	762 792.00	8 110 774 733.40
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1368	0.1406	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
<b>Future</b>											
Sep 2016	ZAUM	Future	806	13.9891	14.3914	14.2959	13.9900	47	66,815,080.00		
Dec 2016	ZAUM	Future	119	14.2381	14.6459	14.5672	14.2732	46	66,336,000.00		
Mar 2017	ZAUM	Future	52	14.4711	14.8839	14.7548	14.7548	3	4,426,440.00		
Jun 2017	ZAUM	Future	3	14.7477	15.1667	14.7919	14.7919	3	4,437,570.00		
			<u>980</u>					<u>99.00</u>	<u>142,015,090.00</u>	127 994.00	143 286 092 490.00
<b>Total</b>			<b>980</b>					<b>99.00</b>	<b>142,015,090.00</b>	132 517.00	143 286 092 490.00
<b>Future</b>											
Sep 2016	ZAUS	Future	567,027	13.9891	14.3914	14.3262	13.9701	84,037	1,189,218,155.10		
Dec 2016	ZAUS	Future	114,800	14.2381	14.6459	14.5749	14.2427	4,628	66,698,612.30		
Mar 2017	ZAUS	Future	31,029	14.4711	14.8839	14.8105	14.5000	810	11,895,874.00		
Jun 2017	ZAUS	Future	157,705	14.7477	15.1667	15.1031	14.7912	1,071	15,852,584.80		
Sep 2017	ZAUS	Future	2,700	14.8915	15.3115	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	14.9274	15.3486	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.9633	15.3857	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	14.9992	15.4228	0.0000	0.0000	0	0.00		
			<u>873,471</u>					<u>90,546.00</u>	<u>1,283,665,226.20</u>	115 998 023.00	1 278 373 928 669.30
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	91.8229	42.7997	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	160.3835	79.5040	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	180.2973	90.6481	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	224.8382	116.3980	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	232.8813	121.1642	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	266.8382	142.8091	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	363.9913	606.8671	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	284.8476	490.3607	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	495.7476	298.9607	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	251.1670	438.4085	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	705.1500	457.4234	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	170.4557	310.9002	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	781.3557	519.5002	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	166.0337	303.7579	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	1,400	860.3009	585.2057	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	145.4749	270.1612	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.76 Put	20,000	908.8132	626.2717	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	122.2414	231.4488	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	99.8502	193.0978	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1110.7502	801.6978	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	76.1238	150.9402	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	66.4488	133.1916	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1654.3299	1299.7990	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1748.4531	1388.9282	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	29.7431	65.5082	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	24.2487	54.2433	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	23.2106	52.0869	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	13.7486	31.9401	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	11.5587	27.1237	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	9.5865	22.7235	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	9.3155	22.1134	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	8.7968	20.9424	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.0326	6.0908	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.1571	0.5464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	25.1981	15.1737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	147,650	155.1890	95.0121	0.0000	0.0000	7,570	0.00
Dec 2016	ZAUS	13.22 Put	725	211.5609	133.7330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	251.4151	161.3268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	304.5877	197.8615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	385.2423	254.8435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	407.1396	271.6129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	526.8335	365.5832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	634.4471	452.7951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	692.6196	500.3509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	785.2577	576.4949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	817.2823	603.1336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	903.0924	675.2459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	950.7653	716.2905	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1021.1241	777.1945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	0	1100.6901	846.7548	0.0000	0.0000	200	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1152.4444	892.3648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	405.4862	551.4817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1167.3862	905.5817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1320.3416	1042.6703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1328.1517	1049.7495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	317.3204	433.5455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1479.2204	1187.6455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	297.8886	408.5436	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	15.50 Put	69,895	1559.7886	1262.6436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1616.9440	1316.0684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1707.9420	1401.4877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1808.7675	1496.5892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	239.3271	332.6713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1980.0813	1657.7534	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	2155.0467	1823.1850	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	180.7631	251.8991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2396.2227	2053.1010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2450.5043	2105.1132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	156.7478	218.4177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2596.3402	2245.2778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	137.9133	192.0107	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	129.3760	177.0774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	126.7103	172.0638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	124.6416	168.1702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	102.8510	130.8336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	97.2218	122.8889	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	96.2271	121.4871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	86.9486	108.4228	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	85.3443	106.1680	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	84.3070	104.7106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	83.7975	103.9932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	49.1926	75.7241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	45.9656	71.0508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	45.2757	70.0489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	40.4003	62.9389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	37.4267	58.5751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	26.4057	42.1883	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	25.3900	40.6584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	24.2197	38.8908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	21.6836	35.0417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	19.5549	31.7894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	18.3447	29.9309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	16.3958	26.9218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	15.6221	25.7213	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	10.0579	16.9691	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	9.2610	15.6951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	7.5873	12.9977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	7.2166	12.3958	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1360.2742	1109.7409	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1456.1953	1196.7132	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.70 Put	6,370	1717.1727	1436.5616	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1748.7568	1465.9610	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	2587.3051	2263.3826	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	178.6363	216.4226	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	178.2029	215.8477	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	147.7433	187.7184	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	120.9906	168.5858	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	39.4736	58.5287	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	760.0908	602.6664	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1147.1183	939.8346	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1558.9654	1316.9398	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1764.7215	1506.3855	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	533.6665	654.3313	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	356.6225	423.3854	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	321.9731	378.1142	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	238.0077	308.8712	0.0000	0.0000	0	0.00	
			<u>1,402,084</u>					<u>7,770.00</u>	<u>0.00</u>	<u>26 750 767.00</u>
		<b>Total</b>	<b><u>2,275,555</u></b>					<b><u>98,316.00</u></b>	<b><u>1,283,665,226.20</u></b>	<b><u>142 748 790.00</u></b>
		<b>Grand Total</b>	<b><u>2,964,757</u></b>					<b><u>245,522.00</u></b>	<b><u>1 731 192 293.70</u></b>	<b><u>190,084,708</u></b>
										<b><u>1,770,865,868,203.30</u></b>