



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
<b>Future</b>												
Dec 2016	CAGZ	Future	20,000	675.9978	682.1685	0.0000	0.0000	0	0.00			
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>7 214 600.00</u>	
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>7 214 600.00</b>	
<b>Future</b>												
Oct 2016	CAHA	Future	0	0.0000	42.6088	0.0000	0.0000	30,000	0.00			
			<u>0</u>					<u>30,000.00</u>	<u>0.00</u>	<u>60 000.00</u>	<u>1 490 700.00</u>	
		<b>Total</b>	<b>0</b>					<b>30,000.00</b>	<b>0.00</b>	<b>60 000.00</b>	<b>1 490 700.00</b>	
<b>Future</b>												
Nov 2016	DACR	Future	435	2.0612	2.0742	0.0000	0.0000	0	0.00			
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9 090 195.00</u>	
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	<b>435.00</b>	<b>9 090 195.00</b>	
<b>Future</b>												
Oct 2016	DAEU	Future	34	15.2995	15.6423	0.0000	0.0000	0	0.00			
Nov 2016	DAEU	Future	500	15.5348	15.6423	0.0000	0.0000	0	0.00			
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104 928.00</u>	<u>1 331 049 401.60</u>	
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	<b>394 528.00</b>	<b>1 331 049 401.60</b>	
<b>Future</b>												
Oct 2016	DAGB	Future	117	17.5610	17.8472	0.0000	0.0000	0	0.00			
Oct 2016	DAGB	Future	41	17.6351	17.9275	0.0000	0.0000	0	0.00			
Apr 2017	DAGB	Future	73	18.3331	18.6378	0.0000	0.0000	0	0.00			
			<u>231</u>					<u>0.00</u>	<u>0.00</u>	<u>50 559.00</u>	<u>827 488 036.60</u>	
		<b>Total</b>	<b>231</b>					<b>0.00</b>	<b>0.00</b>	<b>241 672.00</b>	<b>827 488 036.60</b>	
<b>Future</b>												
Oct 2016	DAUS	Future	0	13.6298	13.7506	0.0000	0.0000	18,400	250,788,320.00			

<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>		
Oct 2016	DAUS	Future	10,000	13.6775	13.7506	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	56	13.6775	13.7506	0.0000	0.0000	56	763,980.00		
Oct 2016	DAUS	Future	1,200	13.6796	13.7551	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.6861	13.7617	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.6926	13.7689	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	13.6954	13.7717	0.0000	0.0000	2	27,341.00		
Oct 2016	DAUS	Future	2,000	13.7307	13.8074	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.7334	13.8102	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	257	13.7607	13.8375	0.0000	0.0000	162	2,223,936.00		
Nov 2016	DAUS	Future	2,120	13.7819	13.8589	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.7846	13.8616	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	390	13.8165	13.8937	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.8571	13.9349	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.8598	13.9378	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.8790	13.9575	0.0000	0.0000	0	0.00		
			<u>34,207</u>					<u>18,620.00</u>	<u>253,803,577.00</u>	<u>4 328 718.00</u>	<u>48 072 637 503.80</u>

Option

Oct 2016	DAUS	14.60 Put	10,000	923.5340	855.4067	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.43 Put	16,000	24.7840	28.1225	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	182.5837	139.7089	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	255.6632	203.1520	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	85.2103	124.3180	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	76.7479	113.6615	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	19.8836	35.6951	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	19.5954	33.2888	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	766.9954	704.3888	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	87.2290	123.6963	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	30.3002	44.5261	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	325.9614	297.6656	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	104.4913	100.5095	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	156.0260	147.0486	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	1.2103	1.4995	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	148.4668	141.2669	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.5259	0.6591	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.4540	0.5705	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	73.5464	73.0940	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	619.4414	579.1395	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	19.7412	36.3300	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1344.4919	1282.3550	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	2.8836	4.9241	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	220.4070	0.0000	0.0000	0.0000	15,400	0.00
Nov 2016	DAUS	13.75 Call	15,400	275.5820	0.0000	0.0000	0.0000	30,800	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2016	DAUS	14.95 Put	8,695	1249.9032	1194.8609	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	5.7001	8.7385	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	428.5176	492.6721	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	183.9088	224.9504	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	144.8421	136.6559	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1849.4662	1785.7963	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	5.8293	8.0588	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	7.3818	7.7929	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	253.8733	235.5972	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	0.1708	0.2072	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	1094.2933	1045.7786	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	560.7035	533.2518	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	105.3039	121.0928	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	664.6571	632.4869	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	153.9758	173.6344	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	646.9847	615.6369	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	190.4650	206.3943	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	739.1347	705.2578	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	249.3955	268.1955	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	692.4811	661.1820	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	272.5317	284.8193	0.0000	0.0000	0	0.00		
			<u>428,515</u>					<u>46,200.00</u>	<u>0.00</u>	<u>9 641 587.00</u>	<u>0.00</u>
<b>Total</b>			<b>462,722</b>					<b>64,820.00</b>	<b>253,803,577.00</b>	<b>13 970 305.00</b>	<b>48 072 637 503.80</b>
<b>Future</b>											
Dec 2016	EUUS	Future	13,266	1.1256	1.1271	0.0000	0.0000	0	0.00		
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>	<u>324 948.00</u>	<u>3 681 709 787.00</u>
<b>Total</b>			<b>13,266</b>					<b>0.00</b>	<b>0.00</b>	<b>324 948.00</b>	<b>3 681 709 787.00</b>
<b>Future</b>											
Dec 2016	ZAAD	Future	12,173	10.6196	10.6593	0.0000	0.0000	9,879	104,682,334.50		
Mar 2017	ZAAD	Future	3,417	10.7737	10.8146	10.7636	10.7636	325	3,494,595.00		
Jun 2017	ZAAD	Future	91	10.9509	10.9928	0.0000	0.0000	0	0.00		
			<u>15,681</u>					<u>10,204.00</u>	<u>108,176,929.50</u>	<u>2 958 310.00</u>	<u>24 600 407 624.50</u>
<b>Total</b>			<b>15,681</b>					<b>10,204.00</b>	<b>108,176,929.50</b>	<b>2 990 687.00</b>	<b>24 600 407 624.50</b>
<b>Future</b>											
Dec 2016	ZACA	Future	4,333	10.5744	10.6233	0.0000	0.0000	0	0.00		
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64 878.00</u>	<u>602 420 397.70</u>
<b>Total</b>			<b>4,333</b>					<b>0.00</b>	<b>0.00</b>	<b>64 878.00</b>	<b>602 420 397.70</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Dec 2016	ZACR	Future	10	2.0674	2.0807	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 754.00</u>	<u>2 502 692 756.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109 754.00</b>	<b>2 502 692 756.00</b>
<b>Future</b>											
Dec 2016	ZAEU	Future	51,118	15.6155	15.7249	15.7472	15.5345	9,526	148,642,642.70		
Mar 2017	ZAEU	Future	8,000	15.9351	16.0457	16.0559	15.9590	450	7,199,840.00		
Jun 2017	ZAEU	Future	77,537	16.3059	16.4201	16.4233	16.4233	21,226	344,453,932.00		
			<u>136,655</u>					<u>31,202.00</u>	<u>500,296,414.70</u>	<u>9 546 317.00</u>	<u>131 645 286 179.80</u>
<b>Option</b>											
Dec 2016	ZAEU	16.50 Call	450	235.9039	272.5967	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1450.2804	1368.9505	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	1.6661	1.9930	0.0000	0.0000	0	0.00		
			<u>6,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4 783 691.00</u>	<u>0.00</u>
		<b>Total</b>	<b>143,027</b>					<b>31,202.00</b>	<b>500,296,414.70</b>	<b>14 330 008.00</b>	<b>131 645 286 179.80</b>
<b>Future</b>											
Dec 2016	ZAFR	Future	2,171	14.3286	14.4608	0.0000	0.0000	0	0.00		
			<u>2,171</u>					<u>0.00</u>	<u>0.00</u>	<u>563 576.00</u>	<u>5 882 590 272.50</u>
		<b>Total</b>	<b>2,171</b>					<b>0.00</b>	<b>0.00</b>	<b>563 576.00</b>	<b>5 882 590 272.50</b>
<b>Future</b>											
Dec 2016	ZAGB	Future	74,769	17.8401	18.1365	17.8846	17.7350	13,498	241,051,255.00		
Mar 2017	ZAGB	Future	3,636	18.1655	18.4678	18.1484	18.0925	298	5,407,473.30		
Jun 2017	ZAGB	Future	14,025	18.5441	18.8531	18.5646	18.4878	1,500	27,783,955.50		
			<u>92,430</u>					<u>15,296.00</u>	<u>274,242,683.80</u>	<u>6 739 826.00</u>	<u>110 644 432 155.80</u>
<b>Option</b>											
Dec 2016	ZAGB	16.76 Put	1,050	143.2524	102.6682	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	248.1978	183.3680	0.0000	0.0000	81	0.00		
Dec 2016	ZAGB	17.30 Put	525	308.7811	231.9326	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.75 Put	1,100	510.7118	397.9944	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.80 Put	800	536.8477	419.9843	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.00 Put	1,000	651.6795	515.0442	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	3592.9102	3307.1316	0.0000	0.0000	81	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	8.7554	15.5543	0.0000	0.0000	81	0.00		
			<u>19,130</u>					<u>243.00</u>	<u>0.00</u>	<u>1 743 776.00</u>	<u>0.00</u>
		<b>Total</b>	<b>111,560</b>					<b>15,539.00</b>	<b>274,242,683.80</b>	<b>8 483 602.00</b>	<b>110 644 432 155.80</b>
<b>Future</b>											
Dec 2016	ZAHK	Future	7,100	1.7901	1.8002	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			7,100					0.00	0.00	14 600.00	286 432 633.00
		<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	14 600.00	286 432 633.00
<b>Future</b>											
	Dec 2016 ZAJY	Future	15,408	0.1370	0.1382	0.0000	0.0000	4,059	55,527,653.10		
	Mar 2017 ZAJY	Future	1,433	0.1398	0.1410	0.0000	0.0000	73	1,020,102.00		
			16,841					4,132.00	56,547,755.10	854 960.00	9 397 619 478.90
		<b>Total</b>	<b>16,841</b>					<b>4,132.00</b>	<b>56,547,755.10</b>	854 960.00	9 397 619 478.90
<b>Future</b>											
	Dec 2016 ZAKS	Future	1,382	0.1349	0.1363	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	24 363.00	336 346 550.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	24 363.00	336 346 550.00
<b>Future</b>											
	Dec 2016 ZASD	Future	440	10.1635	10.2369	0.0000	0.0000	0	0.00		
			440					0.00	0.00	7 825.00	79 968 777.90
		<b>Total</b>	<b>440</b>					<b>0.00</b>	<b>0.00</b>	7 825.00	79 968 777.90
<b>Future</b>											
	Dec 2016 ZAUM	Future	372	13.8735	13.9518	0.0000	0.0000	42	58,644,400.00		
	Mar 2017 ZAUM	Future	96	14.1016	14.1818	14.0838	14.0838	10	14,083,800.00		
	Jun 2017 ZAUM	Future	48	14.3644	14.4471	0.0000	0.0000	0	0.00		
			516					52.00	72,728,200.00	132 547.00	149 715 657 390.00
		<b>Total</b>	<b>516</b>					<b>52.00</b>	<b>72,728,200.00</b>	137 070.00	149 715 657 390.00
<b>Future</b>											
	Dec 2016 ZAUS	Future	431,966	13.8735	13.9518	13.8965	13.7555	48,980	678,333,161.40		
	Mar 2017 ZAUS	Future	93,344	14.1016	14.1818	14.1023	14.0211	2,183	30,825,355.40		
	Jun 2017 ZAUS	Future	149,226	14.3644	14.4471	0.0000	0.0000	31,092	443,434,104.00		
	Sep 2017 ZAUS	Future	3,700	14.6088	14.6965	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	14.9375	15.0247	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.2856	15.3695	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	15.6336	15.7144	0.0000	0.0000	0	0.00		
			679,046					82,255.00	1,152,592,620.80	122 283 732.00	1 367 730 283 291.50
<b>Option</b>											
	Dec 2016 ZAUS	11.80 Put	250	15.7009	16.0471	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.59 Put	2,800	58.5472	55.2428	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.75 Put	25,850	82.4179	77.7686	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.00 Put	152,170	133.1991	125.7482	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.22 Put	725	194.9384	182.8319	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	13.34 Call	2,800	770.8144	834.1898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	237.3144	222.3898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	241.0823	225.9659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,686	301.9285	283.8427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	569.1356	625.1294	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	395.6356	373.3294	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	421.2595	397.8668	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	431.7514	407.9210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	437.6686	485.4582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	564.1686	533.6582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	418.9416	465.5124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	408.0672	453.9127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	404.5009	450.1062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	627.4639	594.5295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	640.4800	607.0647	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	373.7151	417.1682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	693.6818	658.3643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	727.8307	691.3386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	762.6432	724.9941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	783.8397	745.5046	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	324.4573	364.1932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	870.8427	829.8222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	281.5903	317.7846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	908.0903	865.9846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1007.4205	962.6459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1030.8286	985.4631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	237.9155	270.2553	0.0000	0.0000	160	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1062.3156	1016.1596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1142.3406	1094.2667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	204.7041	233.8236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	180.9960	207.6600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1307.4960	1255.8600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	165.8498	190.8702	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	15.20 Call	5,000	152.0508	175.5156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1478.5508	1423.7156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1487.2401	1432.2549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	141.7229	164.1880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	127.1805	148.3434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1653.6805	1596.5434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	118.3586	138.4101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1742.7568	1684.2371	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1805.7000	1746.2634	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	15.68 Put	63,513	1905.5128	1844.7120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2015.5464	1953.3627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	85.2162	100.7874	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	16.00 Call	26,436	74.7568	88.7997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2201.2568	2136.9997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	67.9768	80.9924	0.0000	0.0000	160	0.00
Dec 2016	ZAUS	16.31 Call	11,000	57.3134	68.6530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2646.6113	2578.4712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2704.1768	2635.6272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	46.8947	56.5127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2858.2617	2788.7511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	39.0993	47.4939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	34.8872	42.7819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	33.5093	41.2344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	32.4510	40.0430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	23.9151	30.3429	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	21.9982	28.1372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	19.5208	25.2680	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	19.0940	24.7707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	15.2646	20.2804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	14.2406	19.5325	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	13.5939	19.0529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	13.2810	18.8191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	5.2748	8.1098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	4.7198	7.3159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	4.6042	7.1498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	3.8190	6.0126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	3.3681	5.3521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.8958	3.1431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.7769	2.9601	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.6436	2.7540	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	1.3688	2.3249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	1.1536	1.9844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.0377	1.7992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.8614	1.5143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.7950	1.4059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.3822	0.7139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.2389	0.4621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.2197	0.4277	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	71.8051	66.7421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	226.8006	213.2324	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	707.8851	674.2189	0.0000	0.0000	0	0.00

