



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	551.4859	517.7418	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>											
Nov 2016	DACR	Future	435	2.0746	2.0822	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	15.5277	15.5801	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.6434	15.6948	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	85	17.2880	17.6342	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.9641	18.3249	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50 720.00</u>	<u>830 307 812.10</u>
		<b>Total</b>	<b>158</b>					<b>0.00</b>	<b>0.00</b>	<b>241 833.00</b>	<b>830 307 812.10</b>
<b>Future</b>											
Oct 2016	DAUS	Future	0	13.7603	13.9112	0.0000	0.0000	41,200	566,924,360.00		
Oct 2016	DAUS	Future	1,200	13.8363	13.9112	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.8384	13.9073	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	13.8410	13.9098	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,402	13.8759	13.9440	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.8787	13.9467	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	13.9065	13.9735	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9287	13.9950	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>	
Nov 2016	DAUS	Future	1,000	13.9314	13.9977	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	Future	390	13.9634	14.0301	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	250	14.0036	14.0706	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.0063	14.0734	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	720	14.0251	14.0929	0.0000	0.0000	0	0.00	
			<u>23,384</u>					<u>41,200.00</u>	<u>566,924,360.00</u>	<u>4 377 564.00</u>

**Option**

Oct 2016	DAUS	13.87 Call	5,000	47.1662	136.8458	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	39.2408	118.4611	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	8.0800	37.1287	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	14.7909	24.3289	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	616.3909	557.0289	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	26.2553	33.5856	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	216.5583	181.5744	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	49.2218	37.8277	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	84.6950	67.5162	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.0803	0.5597	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	82.0285	67.6018	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3458	0.6357	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.2943	0.5475	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	33.4287	26.9243	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	491.0794	442.9883	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	22.6250	30.4813	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1201.4426	1140.3333	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	2.2774	3.5171	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	144.3000	125.8286	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	333.9587	378.2797	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1112.2616	1056.5119	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	5.4478	6.8744	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	496.6915	550.1178	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	410.6412	459.1921	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	384.5179	431.3437	0.0000	0.0000	30,000	0.00
Nov 2016	DAUS	14.00 Call	20,000	294.6304	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	14.10 Call	10,000	257.8087	292.7032	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	241.0093	274.1259	0.0000	0.0000	30,000	0.00
Nov 2016	DAUS	14.25 Call	30,000	210.4124	240.0821	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	171.3187	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	14.80 Call	20,000	97.7860	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	13.26 Put	9,615	90.7960	85.3349	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1707.7353	1647.9128	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	5.2777	6.2772	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	4.4614	4.5758	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	180.8699	167.4908	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	0.1112	0.1542	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	14.75 Put	5,000	966.2767	923.8623	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	477.7042	450.5457	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	115.4602	126.7452	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	575.2501	545.5370	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	168.9246	183.8569	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	569.1799	542.8051	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	206.9541	219.6636	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	657.6173	629.2558	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	270.2964	286.4539	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	617.6982	593.9699	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	289.7405	299.6270	0.0000	0.0000	0	0.00	
			<u>481,515</u>					<u>120,000.00</u>	<u>0.00</u>	<u>9 963 587.00</u>
		<b>Total</b>	<b>504,899</b>					<b>161,200.00</b>	<b>566,924,360.00</b>	<b>14 341 151.00</b>
										<b>48 744 906 135.20</b>
<b>Future</b>										
Dec 2016	EUUS	Future	13,279	1.1213	1.1197	0.0000	0.0000	0	0.00	
			<u>13,279</u>					<u>0.00</u>	<u>0.00</u>	<u>324 961.00</u>
		<b>Total</b>	<b>13,279</b>					<b>0.00</b>	<b>0.00</b>	<b>324 961.00</b>
										<b>3 681 856 180.00</b>
<b>Future</b>										
Dec 2016	ZAAD	Future	12,173	10.6181	10.6426	10.6789	10.6789	101	1,073,228.90	
Mar 2017	ZAAD	Future	3,432	10.7700	10.7965	0.0000	0.0000	15	162,675.00	
Jun 2017	ZAAD	Future	91	10.9488	10.9753	0.0000	0.0000	0	0.00	
			<u>15,696</u>					<u>116.00</u>	<u>1,235,903.90</u>	<u>2 958 433.00</u>
		<b>Total</b>	<b>15,696</b>					<b>116.00</b>	<b>1,235,903.90</b>	<b>2 990 810.00</b>
										<b>24 601 717 772.10</b>
<b>Future</b>										
Dec 2016	ZACA	Future	4,333	10.5840	10.6519	0.0000	0.0000	0	0.00	
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64 878.00</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>
<b>Future</b>										
Dec 2016	ZACR	Future	10	2.0800	2.0880	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 754.00</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	50,324	15.7208	15.7737	15.7530	15.7134	1,123	17,684,077.80	
Mar 2017	ZAEU	Future	8,000	16.0385	16.0940	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
	Jun 2017	ZAEU	Future	77,572	16.4152	16.4726	0.0000	0.0000	0	0.00		
				<u>135,896</u>					<u>1,123.00</u>	<u>17,684,077.80</u>	<u>9 554 020.00</u>	<u>131 766 554 087.90</u>
<b>Option</b>	Dec 2016	ZAEU	16.50 Call	450	242.4420	268.8768	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	1346.6148	1314.0602	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	1.5205	2.2325	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>142,268</b>					<b>1,123.00</b>	<b>17,684,077.80</b>	<b>14 337 711.00</b>	<b>131 766 554 087.90</b>
<b>Future</b>	Dec 2016	ZAFR	Future	1,858	14.3636	14.4282	0.0000	0.0000	0	0.00		
				<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>564 202.00</u>	<u>5 891 555 030.70</u>
			<b>Total</b>	<b>1,858</b>					<b>0.00</b>	<b>0.00</b>	<b>564 202.00</b>	<b>5 891 555 030.70</b>
<b>Future</b>	Dec 2016	ZAGB	Future	75,725	17.4836	17.8319	17.6550	17.3100	9,575	167,879,778.50		
	Mar 2017	ZAGB	Future	5,467	17.7991	18.1561	17.9710	17.6914	896	15,978,265.00		
	Jun 2017	ZAGB	Future	19,955	18.1731	18.5388	18.0824	18.0652	1,000	18,075,068.50		
				<u>101,147</u>					<u>11,471.00</u>	<u>201,933,112.00</u>	<u>6 795 873.00</u>	<u>111 643 846 756.90</u>
<b>Option</b>	Dec 2016	ZAGB	16.76 Put	1,050	275.2558	136.6698	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	426.2919	240.4421	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.30 Put	525	508.7942	300.8706	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.75 Put	1,100	767.5367	503.3402	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.80 Put	800	799.6737	529.6186	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.00 Put	1,000	933.9208	644.9769	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	3958.0433	3601.2892	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	7.9737	6.9437	0.0000	0.0000	0	0.00		
				<u>19,130</u>					<u>0.00</u>	<u>0.00</u>	<u>1 743 776.00</u>	<u>0.00</u>
			<b>Total</b>	<b>120,277</b>					<b>11,471.00</b>	<b>201,933,112.00</b>	<b>8 539 649.00</b>	<b>111 643 846 756.90</b>
<b>Future</b>	Dec 2016	ZAHK	Future	7,100	1.8086	1.8172	0.0000	0.0000	0	0.00		
				<u>7,100</u>					<u>0.00</u>	<u>0.00</u>	<u>14 600.00</u>	<u>286 432 633.00</u>
			<b>Total</b>	<b>7,100</b>					<b>0.00</b>	<b>0.00</b>	<b>14 600.00</b>	<b>286 432 633.00</b>
<b>Future</b>	Dec 2016	ZAJY	Future	14,421	0.1363	0.1359	0.0000	0.0000	0	0.00		
	Mar 2017	ZAJY	Future	1,443	0.1391	0.1386	0.0000	0.0000	10	139,640.00		
				<u>15,864</u>					<u>10.00</u>	<u>139,640.00</u>	<u>857 998.00</u>	<u>9 438 757 482.10</u>
			<b>Total</b>	<b>15,864</b>					<b>10.00</b>	<b>139,640.00</b>	<b>857 998.00</b>	<b>9 438 757 482.10</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Dec 2016	ZAKS	Future	1,382	0.1371	0.1375	0.0000	0.0000	0	0.00
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>
									24 363.00 336 346 550.00
									24 363.00 336 346 550.00
<b>Future</b>									
Dec 2016	ZAUM	Future	382	14.0197	14.0873	0.0000	0.0000	0	0.00
Mar 2017	ZAUM	Future	96	14.2479	14.3185	0.0000	0.0000	0	0.00
Jun 2017	ZAUM	Future	51	14.5158	14.5879	0.0000	0.0000	0	0.00
			<u>529</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>529</b>					<b>0.00</b>	<b>0.00</b>
									132 630.00 149 831 577 650.00
									137 153.00 149 831 577 650.00
<b>Future</b>									
Dec 2016	ZAUS	Future	445,513	14.0197	14.0873	14.1928	13.9221	56,750	798,426,126.40
Mar 2017	ZAUS	Future	104,921	14.2479	14.3185	14.3445	14.1866	216	3,064,812.00
Jun 2017	ZAUS	Future	148,626	14.5158	14.5879	14.5700	14.5700	350	5,099,500.00
Sep 2017	ZAUS	Future	4,150	14.7646	14.8392	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	670	15.0838	15.1590	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.4282	15.5018	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.7727	15.8447	0.0000	0.0000	0	0.00
			<u>704,020</u>					<u>57,316.00</u>	<u>806,590,438.40</u>
									122 688 594.00 1 373 426 411 001.80
<b>Option</b>									
Dec 2016	ZAUS	11.80 Put	250	11.0171	10.4217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	39.7530	38.2728	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	57.4143	53.0949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	152,170	97.3319	90.2499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	146.7025	136.4371	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	860.4881	915.0031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	180.7881	167.7031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	183.9824	170.5156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,686	236.2321	219.9612	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	638.4050	685.7583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	318.7050	298.4583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	341.6030	320.3324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	351.0144	329.3319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,450	489.1043	530.2374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	469.4043	442.9374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	468.0004	507.3363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	455.7356	494.4116	0.0000	0.0000	10,000	0.00
Dec 2016	ZAUS	14.09 Call	1,200	451.7118	490.1700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	528.0203	498.6611	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.12 Put	800	540.1364	510.3381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	416.9389	453.4404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	589.8541	558.3286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	621.9246	589.3338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	654.7347	621.0959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	674.7673	640.5054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	361.2006	394.3314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	757.3782	720.6892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	312.6199	342.5536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	792.9199	755.2536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	285.5596	313.5967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	888.2043	848.0875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	910.7514	870.0907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	263.2008	289.6018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	941.1268	899.7517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1018.5573	975.4148	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	225.6787	249.1008	0.0000	0.0000	4,750	0.00
Dec 2016	ZAUS	15.00 Call	6,805	198.9203	220.0566	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1179.2203	1132.7566	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	181.8459	201.4637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	166.3086	184.4994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1346.6086	1297.1994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1355.1331	1305.5882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	154.8948	172.0136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	139.3237	154.9367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1519.6237	1467.6367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	129.4354	144.3913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1607.3784	1554.5053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1669.4783	1615.8286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1768.0888	1713.2910	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1876.9654	1821.0172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	92.3963	103.5987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	80.7601	90.7093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2061.0601	2003.4093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	73.2352	82.3537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	61.4364	69.2163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2503.7980	2443.0514	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2561.1209	2500.0550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	49.9614	56.3931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2714.6830	2652.8420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	41.5117	46.9193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	37.4181	42.0796	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	16.96 Call	5,000	36.1189	40.6147	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	35.1209	39.4890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	27.0219	30.3393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	25.1868	28.2637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	22.8013	25.5637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	22.3885	25.0960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	18.6578	20.8709	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	18.0360	20.1662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	17.6375	19.7149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	17.4427	19.4942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	7.5690	8.8290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	6.8076	7.9580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	6.6485	7.7757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	5.5625	6.5292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	4.9343	5.8058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	2.8513	3.3920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	2.6803	3.1926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	2.4880	2.9680	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	2.0894	2.5010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	1.7745	2.1310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.6039	1.9299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	1.3425	1.6211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	1.2435	1.5037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.6177	0.7572	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.3941	0.4873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.3638	0.4505	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	56.3649	48.4254	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	186.0288	174.6641	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	624.0636	594.9787	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	800.9240	766.9471	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	963.8287	926.1541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1386.8900	1341.4655	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1489.0687	1442.1898	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1766.1678	1715.8535	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1799.1295	1748.9282	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	296.7805	316.7160	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	234.7698	250.9699	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2678.4840	2620.3226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	136.2393	144.9142	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	96.5877	102.6396	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	96.3356	102.3707	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	69.8411	75.9660	0.0000	0.0000	0	0.00

