



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	99	17.1364	17.1539	0.0000	0.0000	0	0.00		
			99					0.00	0.00	103,238.00	1,303,565,877.40
		<b>Total</b>	<b>99</b>					<b>0.00</b>	<b>0.00</b>	<b>392,838.00</b>	<b>1,303,565,877.40</b>
<b>Future</b>											
Apr 2017	DAGB	Future	73	23.1576	23.0701	0.0000	0.0000	0	0.00		
			73					0.00	0.00	37,662.00	588,000,883.20
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	606.2635	634.0172	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	143.4354	134.7598	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	180,113.00	0.00
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>	<b>217,775.00</b>	<b>588,000,883.20</b>
<b>Future</b>											
Jun 2016	DAUS	Future	0	15.1948	15.2444	0.0000	0.0000	15,000	227,922,000.00		
Jun 2016	DAUS	Future	400	15.1937	15.2102	0.0000	0.0000	400	6,084,080.00		
Jun 2016	DAUS	Future	246	15.2119	15.2599	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	711	15.2180	15.2660	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	370	15.2640	15.3120	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.3006	15.3489	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.3037	15.3519	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	15.3067	15.3550	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	15.3280	15.3765	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.3585	15.4073	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	15.4010	15.4500	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.4526	15.5016	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	15.4927	15.5419	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	15.5426	15.5922	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.7330	15.7839	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			13,555					15,400.00	234,006,080.00
									3,864,534.00
									41,510,812,311.00
Option									
Jun 2016	DAUS	14.56 Put	1,000	17.9881	12.6984	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.00 Put	6,000	72.7181	76.2639	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.44 Put	3,000	309.1516	288.8021	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	213.9164	166.4432	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	6.6839	4.6181	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0063	0.0245	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	5.8811	1.8189	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	43.7428	31.2458	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	16.1553	10.2802	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	8.5349	4.2241	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	579.1632	537.4535	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	83.5802	89.5511	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	49.0956	47.0958	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	67.4794	61.6473	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	12,000	507.1928	487.6885	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	320.3998	322.1383	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1381.7329	1352.6953	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	8.9411	10.9414	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.3882	0.6609	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	10.3921	13.3673	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	41.0390	52.2469	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	26.5790	33.8614	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	289.6748	294.1193	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	5.3953	7.4169	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	398.8182	444.4402	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	322.8837	363.7210	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	794.5121	786.2111	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	69.3055	83.8927	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	276.0034	313.3773	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	2.1485	2.7021	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	32.7098	37.5174	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	67.4103	81.6226	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	54.7067	66.7437	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	796.4531	854.0275	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	249.2031	284.3520	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	346.4328	355.7825	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	48.6418	59.6581	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.0258	5.2890	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	53.9233	58.6807	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	94.2836	112.0976	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2016	DAUS	18.41 Call	150	84.5776	100.9765	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.0885	7.2681	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	70.7233	75.4878	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	113.8354	132.7817	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	109.9969	128.4854	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	434.7497	446.0925	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	506.4413	554.2681	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	57.0819	57.6106	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	768.8332	776.7024	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	372.5300	411.7054	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	9.1298	10.2448	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	85.7903	90.8258	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	139.6059	158.9414	0.0000	0.0000	0	0.00
			<u>215,947</u>					0.00	0.00
			<b>Total</b>	<b>229,502</b>				<b>15,400.00</b>	<b>234,006,080.00</b>
									11,873,320.00
									41,510,812,311.00
<b>Future</b>									
Sep 2016	EUUS	Future	13,410	1.1293	1.1270	0.0000	0.0000	0	0.00
			<u>13,410</u>					0.00	0.00
			<b>Total</b>	<b>13,410</b>				<b>0.00</b>	<b>0.00</b>
									277,838.00
									3,153,268,713.00
<b>Future</b>									
Sep 2016	ZAAD	Future	7,410	11.3929	11.4643	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	1,301	11.5660	11.6404	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,735	11.7322	11.8065	0.0000	0.0000	0	0.00
			<u>13,446</u>					0.00	0.00
			<b>Total</b>	<b>13,446</b>				<b>0.00</b>	<b>0.00</b>
									2,858,943.00
									23,531,985,497.00
<b>Future</b>									
Sep 2016	ZADK	Future	55	2.3550	2.3588	0.0000	0.0000	0	0.00
			<u>55</u>					0.00	0.00
			<b>Total</b>	<b>55</b>				<b>0.00</b>	<b>0.00</b>
									1,520.00
									34,501,259.00
<b>Future</b>									
Sep 2016	ZAEU	Future	59,165	17.4645	17.4842	17.4971	17.4971	10	174,971.00
Dec 2016	ZAEU	Future	15,167	17.8458	17.8679	17.8680	17.8680	46	821,928.00
Mar 2017	ZAEU	Future	5,000	18.2119	18.2336	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	90,726	18.6490	18.6722	0.0000	0.0000	0	0.00
			<u>170,058</u>					56.00	996,899.00
									9,090,068.00
									124,241,653,706.00
<b>Option</b>									
Sep 2016	ZAEU	17.00 Call	700	960.0099	984.3454	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	ZAEU	16.90 Put	2,961	568.6945	574.6424	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	211.6452	222.5462	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,687,391.00
		<b>Total</b>	<b>176,680</b>					<b>56.00</b>	<b>996,899.00</b>	13,777,459.00
										124,241,653,706.00
<b>Future</b>										
Sep 2016	ZAFR	Future	6,353	16.1632	16.2013	0.0000	0.0000	0	0.00	
			6,353					0.00	0.00	549,815.00
		<b>Total</b>	<b>6,353</b>					<b>0.00</b>	<b>0.00</b>	549,815.00
										5,679,407,382.90
<b>Future</b>										
Sep 2016	ZAGB	Future	62,580	22.1154	22.0259	22.1800	22.0716	282	6,241,829.10	
Dec 2016	ZAGB	Future	100	22.5390	22.4510	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	51	22.9447	22.8559	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	23.4263	23.3401	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	23.6077	23.5292	0.0000	0.0000	0	0.00	
			72,776					282.00	6,241,829.10	5,913,858.00
										95,093,744,629.50
<b>Option</b>										
Sep 2016	ZAGB	22.50 Call	500	880.6018	840.5032	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	232.2818	219.8477	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	49.6052	50.1000	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	95.2492	102.3307	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	803.1817	841.0873	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1640.6341	1696.7371	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	730.7964	711.5443	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	325.3132	317.5189	0.0000	0.0000	0	0.00	
			18,304					0.00	0.00	1,652,089.00
		<b>Total</b>	<b>91,080</b>					<b>282.00</b>	<b>6,241,829.10</b>	7,565,947.00
										95,093,744,629.50
<b>Future</b>										
Sep 2016	ZAJY	Future	1,409	0.1488	0.1470	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	9,205	0.1520	0.1503	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	104	0.1552	0.1534	0.0000	0.0000	0	0.00	
			10,718					0.00	0.00	750,631.00
		<b>Total</b>	<b>10,718</b>					<b>0.00</b>	<b>0.00</b>	750,631.00
										7,935,604,961.80
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1501	0.1502	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20,449.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	20,449.00
										283,026,470.00

<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>	
<b>Future</b>										
Sep 2016	ZAUM	Future	695	15.4648	15.5137	15.5292	15.4523	25	38,718,250.00	
Dec 2016	ZAUM	Future	70	15.7486	15.7996	15.8144	15.7698	13	20,534,890.00	
Mar 2017	ZAUM	Future	51	16.0167	16.0664	0.0000	0.0000	0	0.00	
			<u>816</u>					<u>38.00</u>	<u>59,253,140.00</u>	<u>126,255.00</u>
		<b>Total</b>	<b>816</b>					<b>38.00</b>	<b>59,253,140.00</b>	<b>130,778.00</b>
<b>Future</b>										
Sep 2016	ZAUS	Future	687,379	15.4648	15.5137	15.5646	15.4400	42,282	655,188,398.50	
Dec 2016	ZAUS	Future	100,917	15.7486	15.7996	15.8144	15.7462	23,190	367,764,205.00	
Mar 2017	ZAUS	Future	14,670	16.0167	16.0664	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	Future	155,289	16.3336	16.3841	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	1,670	16.3816	16.4302	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	16.4241	16.4736	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	16.4665	16.5169	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	16.5089	16.5603	0.0000	0.0000	0	0.00	
			<u>960,135</u>					<u>65,472.00</u>	<u>1,022,952,603.50</u>	<u>114,306,509.00</u>
<b>Option</b>										
Sep 2016	ZAUS	13.24 Put	405	32.0484	34.9151	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	2,240	62.6514	70.1268	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	1562.0533	1620.9783	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	2,000	132.7581	143.9584	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,500	202.6256	214.9847	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	1095.5768	1157.0099	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	230.7768	243.3099	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	2,240	261.5045	274.0902	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Call	1,300	841.4034	900.9617	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	65	376.6034	387.2617	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	682.1662	739.5376	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	684.7454	689.1197	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.70 Put	325	746.3467	749.2469	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.00 Call	201	410.0863	457.1050	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.51 Call	15,000	281.1683	319.3171	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.64 Call	635	255.4562	291.4969	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.66 Call	5,000	251.7166	287.4392	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.70 Call	1,600	244.4067	279.4915	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.00 Call	1,000	196.1008	226.5940	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	134.4510	158.3678	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	115.7724	137.2899	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	19.55 Call	17,500	36.1554	45.9807	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	10.4022	10.5518	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.22 Put	725	68.7758	70.2510	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	13.35 Put	6,600	83.2287	86.0191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	102.6186	107.2530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	133.4355	141.0656	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	191.1260	203.6961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	237.6371	250.9041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	321.0660	334.9016	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	362.5392	376.4223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	386.2507	400.0936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	424.0187	436.6835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	467.9964	480.4857	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	497.3077	509.6342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	28,368	505.8676	518.1420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	596.0456	607.6397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	600.7714	612.3197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1042.9736	1104.6044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	694.3736	705.0044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	995.1140	1056.1677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	746.5140	756.5677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	784.1716	793.7805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	845.2230	854.0836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	914.6789	922.3504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	843.1618	901.3804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	950.5919	957.7175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1036.8419	1042.6395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1165.7846	1169.5494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1351.4543	1351.5724	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1394.1580	1393.5697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	607.1009	657.2777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1510.4334	1507.9485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	548.4280	595.9856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	514.2713	560.1549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	504.9386	550.3442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	502.6353	547.9247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	391.4290	430.9923	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	363.7982	401.6671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	358.8614	396.4180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	311.9986	346.4047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	303.7460	337.5620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	298.3796	331.8094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	295.7368	328.9730	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	255.7921	285.9623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	218.4413	244.1787	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	18.98 Call	10,000	212.1613	237.2870	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	210.8036	235.7970	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	201.0403	225.0638	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	194.9271	218.3261	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	170.8167	191.6665	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	168.4468	189.0366	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	165.6747	185.9587	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	159.5033	179.0964	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	154.1245	173.1070	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	148.4684	169.1392	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	137.6623	157.3455	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	133.2550	152.5244	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	99.0275	114.8372	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	93.6584	108.8795	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	81.8529	95.7273	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	79.1257	92.6778	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	672.7802	683.3891	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	735.7114	745.2051	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	913.8871	921.7424	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	936.0968	943.7314	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1571.5922	1571.7855	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	466.9797	502.6306	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	465.4031	500.9857	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	386.6572	418.2395	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	346.1068	374.2298	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	194.5716	215.1499	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	587.2207	599.1891	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	996.3438	1006.1840	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	788.9205	832.5255	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	532.1290	563.1841	0.0000	0.0000	0	0.00		
			<u>951,919</u>					<i>0.00</i>	<i>0.00</i>	<i>25,799,337.00</i>	<i>0.00</i>
	<b>Total</b>		<b>1,912,054</b>					<b>65,472.00</b>	<b>1,022,952,603.50</b>	<b>140,105,846.00</b>	<b>1,253,166,553,017.70</b>
<b>Grand Total</b>			<b>2,480,080</b>					<b>81,248.00</b>	<b>1,323,450,551.60</b>	<b>186,601,197</b>	<b>1,737,124,872,359.80</b>