



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jun 2016	DAEU	Future	99	16.4796	16.5751	0.0000	0.0000	0	0.00
			99					0.00	0.00
		Total	99					0.00	0.00
									103,238.00
									1,303,565,877.40
									392,838.00
									1,303,565,877.40
Future									
Apr 2017	DAGB	Future	73	22.8293	22.9440	0.0000	0.0000	0	0.00
			73					0.00	0.00
									37,662.00
									588,000,883.20
Option									
Sep 2016	DAGB	21.20 Put	12,264	439.1304	515.6461	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	35.5586	54.9052	0.0000	0.0000	0	0.00
			24,528					0.00	0.00
		Total	24,601					0.00	0.00
									180,113.00
									0.00
									217,775.00
									588,000,883.20
Future									
Jun 2016	DAUS	Future	396	14.5032	14.6768	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	339	14.5062	14.6798	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	711	14.5092	14.6828	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	370	14.5529	14.7269	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	14.5876	14.7622	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.5905	14.7651	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,841	14.5934	14.7681	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,900	14.6137	14.7888	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	143	14.6428	14.8183	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.6835	14.8596	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.7328	14.9095	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	1,500	14.7677	14.6978	0.0000	0.0000	1,500	22,074,600.00
Sep 2016	DAUS	Future	900	14.7706	14.9478	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.8181	14.9955	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.9993	15.1775	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>	
		15,182					1,500.00	22,074,600.00	
								3,876,523.00	
								41,687,738,548.50	
Option									
Jun 2016	DAUS	15.17 Put	7,900	670.6989	518.6290	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	0.0499	0.0924	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.62 Put	500	229.3997	145.9220	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0457	0.0343	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	4.4803	4.5006	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	221.6792	148.4934	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.78 Put	3,000	355.9297	250.1999	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	0.4546	0.9183	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	0.1244	0.2554	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	1179.0174	1015.2040	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	7.8742	14.6074	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	228.5375	162.6300	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	282.9342	206.5236	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	410.4777	312.9756	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.24 Put	6,000	148.4268	0.0000	0.0000	0.0000	6,000	0.00
Jul 2016	DAUS	15.00 Put	4,000	584.4893	471.7397	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	6,000	1040.9535	892.2020	0.0000	0.0000	12,000	0.00
Jul 2016	DAUS	15.15 Put	15,000	734.2749	616.4915	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2034.6609	1868.7812	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	3.7368	3.2576	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	1.1040	0.8912	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	34.4104	24.6191	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	9.1031	12.1912	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	5.5436	6.9438	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	651.8359	549.7031	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.9078	10.9024	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	165.5726	214.3064	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	134.9638	175.0261	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1325.8224	1189.8249	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	23.2501	33.8933	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	115.2373	150.0066	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	5.0020	4.2899	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	85.3601	68.0073	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	25.7147	36.2581	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	19.4301	29.0071	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	430.1423	516.6622	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	120.7797	153.6794	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	687.4911	601.2876	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	17.0727	33.6267	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	10.0899	7.3707	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	13.50 Put	150	124.9491	106.8970	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	49.3752	65.7502	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	44.3642	60.7837	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	12.7754	9.6109	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	162.5338	140.8538	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	75.0595	89.1898	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	72.6834	86.5470	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	768.4419	688.6595	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	315.1593	364.7260	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	139.5104	117.5076	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1204.3390	1100.5971	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	231.5573	268.9458	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	14.7595	11.8463	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	199.3770	172.3765	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	101.3217	114.0087	0.0000	0.0000	0	0.00		
			<u>216,447</u>					<u>18,000.00</u>	<u>0.00</u>	<u>8,047,286.00</u>	<u>0.00</u>
	Total		231,629					19,500.00	22,074,600.00	11,923,809.00	41,687,738,548.50
Future											
Sep 2016	EUUS	Future	13,410	1.1390	1.1321	0.0000	0.0000	0	0.00		
			<u>13,410</u>					<u>0.00</u>	<u>0.00</u>	<u>277,838.00</u>	<u>3,153,268,713.00</u>
	Total		13,410					0.00	0.00	277,838.00	3,153,268,713.00
Future											
Sep 2016	ZAAD	Future	8,802	11.1393	11.1561	11.1181	11.0808	750	8,334,305.00		
Dec 2016	ZAAD	Future	506	11.3074	11.3237	11.3035	11.2547	500	5,634,330.00		
Mar 2017	ZAAD	Future	4,235	11.4640	11.4807	11.4805	11.4133	785	8,954,885.00		
			<u>13,543</u>					<u>2,035.00</u>	<u>22,923,520.00</u>	<u>2,864,994.00</u>	<u>23,599,950,842.80</u>
	Total		13,543					2,035.00	22,923,520.00	2,897,371.00	23,599,950,842.80
Future											
Sep 2016	ZADK	Future	132	2.2620	2.2754	0.0000	0.0000	0	0.00		
			<u>132</u>					<u>0.00</u>	<u>0.00</u>	<u>1,652.00</u>	<u>37,549,469.00</u>
	Total		132					0.00	0.00	1,652.00	37,549,469.00
Future											
Sep 2016	ZAEU	Future	48,311	16.7940	16.8921	16.8898	16.7100	2,874	48,204,217.70		
Dec 2016	ZAEU	Future	15,167	17.1590	17.2583	17.2024	17.1325	600	10,297,065.00		
Mar 2017	ZAEU	Future	5,000	17.5040	17.6062	17.5474	17.5450	250	4,386,550.00		
Jun 2017	ZAEU	Future	77,291	17.9158	18.0233	0.0000	0.0000	15,200	272,057,200.00		
			<u>145,769</u>					<u>18,924.00</u>	<u>334,945,032.70</u>	<u>9,136,050.00</u>	<u>125,037,401,672.50</u>

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Option											
Sep 2016	ZAEU	17.00 Call	700	576.4981	640.9542	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	829.7432	804.3584	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	141.6144	158.2776	0.0000	0.0000	0	0.00		
			6,622					0.00	0.00	4,687,391.00	0.00
Total			152,391					18,924.00	334,945,032.70	13,823,441.00	125,037,401,672.50
Future											
Sep 2016	ZAFR	Future	6,340	15.4886	15.6231	15.5693	15.5693	6	93,475.80		
			6,340					6.00	93,475.80	549,830.00	5,679,642,251.40
Total			6,340					6.00	93,475.80	549,830.00	5,679,642,251.40
Future											
Sep 2016	ZAGB	Future	62,801	21.8317	21.9402	21.9245	21.7587	717	15,656,703.00		
Dec 2016	ZAGB	Future	50	22.2442	22.3529	22.2951	22.1800	458	10,198,560.60		
Mar 2017	ZAGB	Future	100	22.6293	22.7419	22.6799	22.6000	108	2,448,790.00		
Jun 2017	ZAGB	Future	9,534	23.0846	23.2029	0.0000	0.0000	9	208,826.10		
Dec 2017	ZAGB	Future	520	23.2615	23.3839	0.0000	0.0000	0	0.00		
			73,005					1,292.00	28,512,879.70	5,920,449.00	95,239,603,447.70
Option											
Sep 2016	ZAGB	19.83 Put	7,500	114.8616	167.9568	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	21.90 Call	5,000	714.2529	887.0303	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	491.4897	642.4056	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	238.1533	344.2252	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	66.8905	118.3462	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	33.7871	41.5997	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	73.7280	84.2083	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	668.1917	727.4467	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1560.0716	1590.2187	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	444.1862	543.8047	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	152.4353	213.0829	0.0000	0.0000	0	0.00		
			40,804					0.00	0.00	1,679,389.00	0.00
Total			113,809					1,292.00	28,512,879.70	7,599,838.00	95,239,603,447.70
Future											
Sep 2016	ZAJY	Future	1,023	0.1398	0.1429	0.1419	0.1409	396	5,502,940.00		
Dec 2016	ZAJY	Future	9,180	0.1429	0.1460	0.0000	0.0000	25	354,800.00		
Mar 2017	ZAJY	Future	104	0.1458	0.1490	0.0000	0.0000	0	0.00		
			10,307					421.00	5,857,740.00	751,062.00	7,941,607,101.80
Total			10,307					421.00	5,857,740.00	751,062.00	7,941,607,101.80

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Future											
Sep 2016	ZAKS	Future	1,266	0.1438	0.1452	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>	<u>283,026,470.00</u>
		Total	1,266					0.00	0.00	20,449.00	283,026,470.00
Future											
Sep 2016	ZAUM	Future	624	14.7444	14.9212	14.8026	14.6823	125	184,977,930.00		
Dec 2016	ZAUM	Future	60	15.0141	15.1925	15.0716	15.0716	3	4,521,480.00		
Mar 2017	ZAUM	Future	54	15.2628	15.4446	15.3210	15.3210	3	4,596,300.00		
			<u>738</u>					<u>131.00</u>	<u>194,095,710.00</u>	<u>126,509.00</u>	<u>141,090,421,130.00</u>
		Total	738					131.00	194,095,710.00	131,032.00	141,090,421,130.00
Future											
Sep 2016	ZAUS	Future	660,247	14.7444	14.9212	14.8459	14.6063	88,529	1,302,856,373.00		
Dec 2016	ZAUS	Future	99,357	15.0141	15.1925	15.0955	14.8743	10,822	162,699,743.30		
Mar 2017	ZAUS	Future	18,835	15.2628	15.4446	15.3400	15.1307	1,754	26,734,765.00		
Jun 2017	ZAUS	Future	155,386	15.5573	15.7449	15.5993	15.5993	347	5,427,080.30		
Sep 2017	ZAUS	Future	2,170	15.6159	15.8017	0.0000	0.0000	1,500	22,090,250.00		
Dec 2017	ZAUS	Future	70	15.6537	15.8400	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.6916	15.8783	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7294	15.9166	0.0000	0.0000	0	0.00		
			<u>936,205</u>					<u>102,952.00</u>	<u>1,519,808,211.60</u>	<u>114,566,326.00</u>	<u>1,257,051,452,363.90</u>
Option											
Sep 2016	ZAUS	13.24 Put	405	73.2143	63.8256	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	150.2259	0.0000	0.0000	0.0000	7,500	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	154.9069	131.4554	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	174.6652	0.0000	0.0000	0.0000	7,500	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	982.2971	1124.7149	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	2,000	311.3764	265.4103	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	444.5402	384.0886	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	639.3425	750.7158	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	494.9425	429.5158	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	629.7740	0.0000	0.0000	0.0000	4,100	0.00		
Sep 2016	ZAUS	14.70 Put	2,460	548.2612	477.8403	0.0000	0.0000	1,620	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	583.6669	0.0000	0.0000	0.0000	4,100	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	472.0254	561.8790	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	65	727.6254	640.6790	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	374.6049	450.3494	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	1152.2467	1038.3554	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	1230.0540	1112.3201	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	242.3646	0.0000	0.0000	0.0000	11,775	0.00		
Sep 2016	ZAUS	16.00 Call	201	217.4270	266.4430	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	16.03 Call	7,500	212.4355	0.0000	0.0000	0.0000	11,775	0.00
Sep 2016	ZAUS	16.51 Call	15,000	145.5670	181.7432	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	131.2133	164.5014	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	129.1388	162.0027	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	125.0893	157.1178	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	98.6364	125.0261	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	66.8564	85.9478	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	57.4054	74.1881	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	9.4006	25.6703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.3541	13.6635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	158.3870	137.3001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	185.2120	162.0424	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	220.0554	193.5801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	273.1551	241.4005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	367.7456	327.2331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	445.6346	395.3197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	578.8737	517.8169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	642.5940	576.8145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	678.3628	610.0459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	731.2026	659.2581	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	791.6449	715.7293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	831.3418	752.9165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	842.8545	763.7184	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	963.0982	875.9459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	969.2988	881.8035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	704.6110	789.0385	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1090.5110	996.5385	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	670.8594	751.9746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1156.7594	1059.4746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1204.4705	1104.5400	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1280.9790	1177.1438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1366.4923	1259.0261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	566.8312	636.2864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1513.4922	1400.2471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1665.6636	1547.0082	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1877.1495	1752.7681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1925.1569	1799.4376	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	405.3380	457.5842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2054.9398	1925.8093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	364.8507	412.4895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	341.4031	386.3084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	335.0154	379.1674	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	333.4376	377.4030	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.50 Call	63,513	259.5006	294.4599	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.66 Call	15,100	241.3229	273.9869	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	238.0834	270.3316	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	213.2184	237.7961	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	208.8951	232.9159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	206.0874	229.7490	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	204.7053	228.1886	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	183.8530	204.6410	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	160.9584	178.7716	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	156.8608	174.1402	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	155.9742	173.1379	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	149.5935	165.9244	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	143.5116	161.3977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	111.3291	129.5133	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	108.1960	125.9600	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	104.5436	121.8141	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	96.4588	112.6228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	89.4727	104.6636	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	85.4096	100.0269	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	78.7084	92.3665	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	75.9889	89.2528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	55.1656	65.3038	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	51.9515	61.5880	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	44.9413	53.4625	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	43.3336	51.5945	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1034.6080	950.2295	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1112.9132	1025.6219	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1329.2250	1233.4091	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1355.7364	1258.8899	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2092.5292	1971.4676	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	337.9608	372.1928	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	337.0529	370.9710	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	291.9358	318.9083	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	266.8147	291.2253	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	121.6887	142.7349	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	886.2060	813.5719	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1405.8217	1314.5572	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	597.7276	653.6125	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	425.9275	462.8064	0.0000	0.0000	0	0.00		
			<u>993,139</u>					<u>48,370.00</u>	<u>0.00</u>	<u>25,923,467.00</u>	<u>0.00</u>

<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>		
		Total	1,929,344				151,322.00	1,519,808,211.60	140,489,793.00	1,257,051,452,363.90
		Grand Total	2,497,609				193,631.00	2,128,311,169.80	187,122,389	1,742,585,482,602.50