



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jul 2016	DAEU	Future	65	15.9058	15.8236	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.9667	15.8867	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.1440	16.0598	0.0000	0.0000	0	0.00
			<u>102</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>102</b>					<b>0.00</b>	<b>0.00</b>
									<i>103 711.00</i>
									<i>1 311 389 606.60</i>
<b>Future</b>									
Aug 2016	DAGB	Future	131	19.1047	19.0379	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.1575	20.0798	0.0000	0.0000	0	0.00
			<u>204</u>					<i>0.00</i>	<i>0.00</i>
									<i>37 793.00</i>
									<i>590 646 548.00</i>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	2041.4202	2105.7401	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	3.7883	3.6301	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,732</b>					<b>0.00</b>	<b>0.00</b>
									<i>180 113.00</i>
									<i>0.00</i>
<b>Future</b>									
Jul 2016	DAUS	Future	2,110	14.3603	14.2348	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.3631	14.2376	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,541	14.3660	14.2404	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.3858	14.2602	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.4141	14.2884	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.4538	14.3278	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	13	14.4595	14.3334	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.5020	14.3755	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.5387	14.4118	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.5839	14.4564	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.7595	14.6312	0.0000	0.0000	0	0.00
			<u>13,305</u>					<i>0.00</i>	<i>0.00</i>
									<i>3 923 009.00</i>
									<i>42 370 595 513.20</i>
<b>Option</b>									

<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>
Jul 2016	DAUS	14.25 Put	15,000	119.9492	190.6560	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2243.0449	2368.6194	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.0944	0.0998	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0417	0.0713	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	13.8545	21.0429	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.1942	0.2602	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.0862	0.1273	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	313.8151	406.1666	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	117.5267	94.8275	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	3.4996	7.1231	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	303.5619	384.0334	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	36.0521	30.0361	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	29.7514	25.4630	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	324.6036	0.0000	0.0000	0.0000	13,200	0.00
Aug 2016	DAUS	15.84 Put	5,000	1450.9934	1571.9744	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.7715	1.7250	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	24.5909	20.7913	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	1.4795	2.1125	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	58.5422	81.4579	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	2.2926	2.2423	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	1.8646	1.8620	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	238.5897	206.2813	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	39.0089	32.5169	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	723.1665	814.1092	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	3.7586	3.8517	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.0262	5.8353	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	113.5351	140.1996	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	12.8948	11.2685	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	10.6957	9.6495	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.5718	8.5737	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	152.9007	181.0590	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	27.6313	22.1307	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	26.3755	20.8443	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	106.1369	125.7898	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	863.7139	950.2281	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	186.0947	167.6787	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	801.5957	883.9243	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	184.5613	167.4622	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	125.4690	150.3105	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1270.3725	1368.2028	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	128.7108	117.2679	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	11.5925	15.7449	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	188.7363	219.9367	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	45.1214	39.9386	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	369.7643	416.6442	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	400.7634	373.9995	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	443.6730	487.0890	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	473.5279	446.0581	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	495.5950	535.2536	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	545.6050	519.3360	0.0000	0.0000	0	0.00	
			198,827					13,200.00	0.00	8 232 366.00
		<b>Total</b>	<b>212,132</b>					<b>13,200.00</b>	<b>0.00</b>	<b>12 155 375.00</b>
<b>Future</b>										
Sep 2016	EUUS	Future	13,093	1.1094	1.1134	1.1107	1.1107	20	222,140.00	
			13,093					20.00	222,140.00	281 346.00
		<b>Total</b>	<b>13,093</b>					<b>20.00</b>	<b>222,140.00</b>	<b>3 192 271 434.00</b>
<b>Future</b>										
Sep 2016	ZAAD	Future	7,594	10.9835	10.9579	11.0654	11.0085	1,316	14,506,723.40	
Dec 2016	ZAAD	Future	381	11.1478	11.1217	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,055	11.3039	11.2772	0.0000	0.0000	0	0.00	
			11,030					1,316.00	14,506,723.40	2 872 755.00
		<b>Total</b>	<b>11,030</b>					<b>1,316.00</b>	<b>14,506,723.40</b>	<b>23 686 892 560.90</b>
<b>Future</b>										
Sep 2016	ZADK	Future	204	2.1666	2.1545	0.0000	0.0000	0	0.00	
			204					0.00	0.00	1 928.00
		<b>Total</b>	<b>204</b>					<b>0.00</b>	<b>0.00</b>	<b>43 616 765.00</b>
<b>Future</b>										
Sep 2016	ZAEU	Future	41,740	16.1016	16.0179	16.2118	16.1450	423	6,846,646.00	
Dec 2016	ZAEU	Future	18,415	16.4520	16.3652	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,000	16.7875	16.6986	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.1869	17.0963	0.0000	0.0000	0	0.00	
			142,446					423.00	6,846,646.00	9 164 270.00
		<b>Total</b>	<b>142,446</b>					<b>423.00</b>	<b>6,846,646.00</b>	<b>125 508 217 686.40</b>
<b>Option</b>										
Sep 2016	ZAEU	17.00 Call	0	196.0215	182.9676	0.0000	0.0000	700	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1059.2589	1116.4303	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	39.3528	31.3689	0.0000	0.0000	0	0.00	
			5,922					700.00	0.00	4 688 791.00
		<b>Total</b>	<b>148,368</b>					<b>1,123.00</b>	<b>6,846,646.00</b>	<b>13 853 061.00</b>
										<b>125 508 217 686.40</b>

<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	ZAFR	Future	6,340	14.8092	14.6931	0.0000	0.0000	0	0.00		
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	<u>550 090.00</u>	<u>5 683 619 080.60</u>
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	<b>550 090.00</b>	<b>5 683 619 080.60</b>
<b>Future</b>											
Sep 2016	ZAGB	Future	55,254	19.2446	19.1755	19.4923	19.2500	117	2,261,240.60		
Dec 2016	ZAGB	Future	1,654	19.6170	19.5441	19.8175	19.8130	305	6,042,987.50		
Mar 2017	ZAGB	Future	1,776	19.9728	19.8957	0.0000	0.0000	63	1,266,615.00		
Jun 2017	ZAGB	Future	9,525	20.3963	20.3169	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	20.6796	20.5838	0.0000	0.0000	0	0.00		
			<u>68,729</u>					<u>485.00</u>	<u>9,570,843.10</u>	<u>6 018 521.00</u>	<u>97 194 603 115.50</u>
<b>Option</b>											
Sep 2016	ZAGB	18.90 Put	15,000	383.4991	413.5555	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	26.2133	24.7649	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	15.7030	14.9594	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	8.8244	8.3737	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	119.7019	127.8022	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	369.8618	391.1009	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2139.9684	2197.5988	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3528.5660	3594.7856	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	67.8301	65.5442	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	16.5743	16.4534	0.0000	0.0000	0	0.00		
			<u>43,304</u>					<u>0.00</u>	<u>0.00</u>	<u>1 706 439.00</u>	<u>0.00</u>
		<b>Total</b>	<b>112,033</b>					<b>485.00</b>	<b>9,570,843.10</b>	<b>7 724 960.00</b>	<b>97 194 603 115.50</b>
<b>Future</b>											
Sep 2016	ZAJY	Future	969	0.1374	0.1368	0.1376	0.1376	40	550,474.00		
Dec 2016	ZAJY	Future	5,266	0.1404	0.1398	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1434	0.1427	0.0000	0.0000	0	0.00		
			<u>7,725</u>					<u>40.00</u>	<u>550,474.00</u>	<u>758 413.00</u>	<u>8 050 399 899.40</u>
		<b>Total</b>	<b>7,725</b>					<b>40.00</b>	<b>550,474.00</b>	<b>758 413.00</b>	<b>8 050 399 899.40</b>
<b>Future</b>											
Sep 2016	ZAKS	Future	1,266	0.1417	0.1406	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>
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>20 449.00</b>	<b>283 026 470.00</b>
<b>Future</b>											
Sep 2016	ZAUM	Future	815	14.5133	14.3867	14.5500	14.5249	2	2,907,490.00		
Dec 2016	ZAUM	Future	66	14.7739	14.6456	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUM	Future	53	15.0174	14.8882	0.0000	0.0000	0	0.00
			934					2.00	2,907,490.00
		<b>Total</b>	<b>934</b>					<b>2.00</b>	<b>2,907,490.00</b>
									127 388.00
									142 406 525 410.00
									131 911.00
									142 406 525 410.00

**Future**

Sep 2016	ZAUS	Future	632,321	14.5133	14.3867	14.5500	14.4707	22,235	322,866,620.70
Dec 2016	ZAUS	Future	118,272	14.7739	14.6456	14.7945	14.7718	3,906	57,688,889.40
Mar 2017	ZAUS	Future	29,334	15.0174	14.8882	15.0600	15.0000	2,449	36,771,138.10
Jun 2017	ZAUS	Future	156,591	15.3071	15.1773	0.0000	0.0000	4,022	61,574,004.60
Sep 2017	ZAUS	Future	2,700	15.4215	15.2883	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.4587	15.3245	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.4960	15.3606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.5332	15.3967	0.0000	0.0000	0	0.00
			939,428					32,612.00	478,900,652.80
									115 514 772.00
									1 271 381 526 788.60

**Option**

Sep 2016	ZAUS	13.24 Put	405	60.3234	78.0711	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	109.9431	138.5165	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	136.0161	169.3411	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	140.7678	174.9169	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	160.9825	198.5135	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	740.4185	661.2148	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	618.2227	548.5016	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	1,000	304.9227	361.8016	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	450.6187	522.6635	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	421.0624	370.6412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	507.7624	583.9412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	412.9026	363.2853	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	568.2857	648.4065	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	374.0806	328.3673	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	606.1541	688.5426	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	328.3509	287.3975	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	281.7814	245.8672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	768.4814	859.1672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	206.1906	178.8879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1236.6412	1342.7265	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1321.3495	1429.3317	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	113.2920	97.3760	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	97.3719	83.5100	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	94.2615	80.8048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	63.6951	54.1629	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	55.7428	47.1332	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	48.2530	40.5364	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	16.66 Call	5,000	47.1945	39.6070	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	45.1478	37.8108	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	15.2135	11.9636	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.6941	2.1600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.9645	12.9500	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	108.6635	126.5671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	148.5764	173.1188	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	176.1666	204.7073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	211.4827	244.1867	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	265.8611	304.4601	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	363.9477	411.9309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	444.9182	499.5410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	489.7228	547.6877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	561.4557	624.3811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	586.5587	651.1143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	654.5451	723.2813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	692.7604	764.0460	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	749.6950	824.3166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	815.3267	893.0248	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	858.4232	938.0212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	644.8241	596.6524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	870.9241	951.0524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1000.2777	1085.5310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1006.9487	1092.4440	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	511.0301	472.7020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1137.1301	1227.1020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	482.0696	445.9505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1208.1696	1300.3505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1259.0043	1352.6252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1340.9167	1436.5319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1432.3098	1529.9732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	394.8853	365.0648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1588.9947	1689.7937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1750.6344	1854.2414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	305.2537	281.9721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1974.0911	2081.1038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2024.5343	2132.2488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	265.3238	244.9690	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2160.7008	2270.1780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	233.5328	215.5329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	215.4336	198.7839	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	209.3399	193.1450	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	17.00 Call	1,200	204.5972	188.7582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	154.2420	142.2096	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	141.1497	130.1133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	138.8357	127.9756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	121.1867	111.5870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	118.3150	108.9143	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	116.4548	107.1835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	115.5421	106.3350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	0	101.9283	93.6562	0.0000	0.0000	1,700	0.00
Dec 2016	ZAUS	18.89 Call	17,000	87.3499	80.0729	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	84.7836	77.6812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	84.2303	77.1650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	80.2653	73.4705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	77.7955	71.1671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	57.3159	52.3320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	55.3784	50.5531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	53.1337	48.4927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	48.2209	43.9856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	44.0411	40.1538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	41.6398	37.9535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	37.7296	34.3727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	36.1614	32.9373	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	24.5570	22.3295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	22.8371	20.7596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	19.1629	17.4081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	18.3361	16.6544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1065.7113	1144.0576	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1148.8029	1229.8300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1378.2444	1465.7694	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1406.3209	1494.5642	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2182.1741	2284.6185	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	227.3365	212.4313	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	226.6355	211.7679	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	192.1486	179.1301	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	173.2994	161.2841	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	70.8427	65.4199	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	904.2184	969.4225	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1264.4096	1339.9080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1446.3974	1526.7668	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	454.9653	430.9834	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	392.0429	370.6677	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	307.5787	289.6079	0.0000	0.0000	0	0.00

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		1,350,099					1,700.00	0.00
								26 687 057.00
	<b>Total</b>	<b>2,289,527</b>					<b>34,312.00</b>	<b>478,900,652.80</b>
								142 201 829.00
								1 271 381 526 788.60
	<b>Grand Total</b>	<b>2,827,486</b>					<b>50,498.00</b>	<b>513 504 969.30</b>
								<b>189,241,372</b>
								<b>1,761,595,584,709.50</b>