



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	682.1685	687.1775	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>	20 000.00	7 214 600.00
<b>Future</b>											
Oct 2016	CAHA	Future	30,000	42.6088	45.9685	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 490 700.00</u>
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	30 000.00	1 490 700.00
<b>Future</b>											
Nov 2016	DACR	Future	435	2.0620	2.0510	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>	435.00	9 090 195.00
<b>Future</b>											
Sep 2016	DAEU	Future	34	15.3613	15.2970	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.5735	15.5085	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104 860.00</u>	<u>1 329 981 645.20</u>
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394 460.00	1 329 981 645.20
<b>Future</b>											
Oct 2016	DAGB	Future	117	17.7716	17.8431	0.0000	0.0000	2	35,483.80		
Oct 2016	DAGB	Future	41	17.8528	17.9240	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.5482	18.6207	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>2.00</u>	<u>35,483.80</u>	<u>50 488.00</u>	<u>826 199 315.60</u>
		<b>Total</b>	<b>231</b>					<b>2.00</b>	<b>35,483.80</b>	241 601.00	826 199 315.60
<b>Future</b>											
Sep 2016	DAUS	Future	500	13.6925	13.5944	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>		
Sep 2016	DAUS	Future	1,050	13.6947	13.5971	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	13.6970	13.5997	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,870	13.6993	13.6023	0.0000	0.0000	32	435,696.00		
Oct 2016	DAUS	Future	10,000	13.7084	13.6129	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	56	13.7111	13.6155	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.7164	13.6207	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.7244	13.6286	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.7323	13.6364	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	832	13.7350	13.6391	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	13.7696	13.6731	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	14	13.7990	13.7021	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.8950	13.7971	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.8976	13.7997	0.0000	0.0000	0	0.00		
			<u>32,963</u>					<u>32.00</u>	<u>435,696.00</u>	<u>4 291 542.00</u>	<u>47 564 392 735.00</u>

Option

Sep 2016	DAUS	11.80 Put	250	0.0001	0.0005	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	53.8378	92.4237	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.4573	0.2374	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.3277	0.1660	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	10,000	1.5699	1.6622	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.75 Call	30,000	141.5433	119.7584	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	21.4238	20.8175	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.45 Call	10,000	12.5662	13.6834	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	911.8735	1008.7027	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	5.3461	6.0608	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	902.0984	998.6988	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.43 Put	16,000	68.5750	110.8389	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	234.1387	314.4027	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	288.4453	369.9868	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	163.3959	147.6393	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	153.1822	138.7687	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	69.3970	65.2169	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	57.1862	52.3647	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	764.8862	855.9647	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	149.7955	135.2138	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	61.8998	56.5124	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	349.7263	420.9252	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	133.3414	175.4689	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	185.6308	235.9942	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	1.4109	1.8960	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	176.7089	224.7113	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3516	0.2881	0.0000	0.0000	0	0.00

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Oct 2016	DAUS	18.85 Call	150	0.3005	0.2459	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.25 Put	9,960	98.0527	132.0184	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	14.25 Put	2,000	631.3647	712.7233	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	14.96 Call	2,000	49.8829	45.2991	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	15.06 Put	9,960	1333.0369	1425.0463	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	16.14 Call	9,960	5.1516	4.6700	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	1242.3141	1330.8010	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	14.0827	12.8426	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	488.6490	443.3039	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	232.0041	210.7002	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	162.0016	199.4045	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1831.2106	1923.2859	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	9.3470	8.1578	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.4877	13.3630	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	267.6773	315.3152	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	0.2995	0.3697	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	1089.2779	1172.4935	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	574.0253	638.4579	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	125.3179	119.8283	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	675.2440	742.4410	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	178.0338	169.9476	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	658.4679	715.7976	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	212.3665	207.5615	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	749.9517	809.8562	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	274.6680	264.0693	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	705.7698	758.2898	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	295.3969	288.5148	0.0000	0.0000	0	0.00		
			<u>495,315</u>					<u>0.00</u>	<u>0.00</u>	<u>9 595 387.00</u>	<u>0.00</u>
<b>Total</b>			<b>528,278</b>					<b>32.00</b>	<b>435,696.00</b>	<b>13 886 929.00</b>	<b>47 564 392 735.00</b>
<b>Future</b>											
Dec 2016	EUUS	Future	13,266	1.1250	1.1282	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	12,684	10.5816	10.5473	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	3,292	10.7324	10.6970	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	91	10.9080	10.8722	0.0000	0.0000	0	0.00		
			<u>16,067</u>					<u>0.00</u>	<u>0.00</u>	<u>2 941 357.00</u>	<u>24 419 538 257.40</u>
<b>Total</b>			<b>16,067</b>					<b>0.00</b>	<b>0.00</b>	<b>2 973 734.00</b>	<b>24 419 538 257.40</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>	Dec 2016 ZACA	Future	4,333	10.5997	10.6093	0.0000	0.0000	0	0.00		
			4,333					0.00	0.00	64 878.00	602 420 397.70
		<b>Total</b>	<b>4,333</b>					<b>0.00</b>	<b>0.00</b>	64 878.00	602 420 397.70
<b>Future</b>	Dec 2016 ZAEU	Future	47,265	15.6493	15.5839	15.5700	15.5074	93	1,446,516.30		
	Mar 2017 ZAEU	Future	8,795	15.9656	15.8977	0.0000	0.0000	0	0.00		
	Jun 2017 ZAEU	Future	77,586	16.3364	16.2649	0.0000	0.0000	0	0.00		
			133,646					93.00	1,446,516.30	9 477 360.00	130 535 481 347.30
<b>Option</b>	Dec 2016 ZAEU	16.50 Call	450	277.6188	272.3769	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	1451.2902	1514.3227	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	2.5559	2.5843	0.0000	0.0000	0	0.00		
			6,372					0.00	0.00	4 783 691.00	0.00
		<b>Total</b>	<b>140,018</b>					<b>93.00</b>	<b>1,446,516.30</b>	14 261 051.00	130 535 481 347.30
<b>Future</b>	Dec 2016 ZAFR	Future	1,858	14.3948	14.3494	0.0000	0.0000	0	0.00		
			1,858					0.00	0.00	563 223.00	5 877 580 739.30
		<b>Total</b>	<b>1,858</b>					<b>0.00</b>	<b>0.00</b>	563 223.00	5 877 580 739.30
<b>Future</b>	Dec 2016 ZAGB	Future	63,994	18.0501	18.1215	18.0890	17.9116	3,720	66,948,847.80		
	Mar 2017 ZAGB	Future	3,648	18.3777	18.4502	18.4050	18.3000	109	2,005,357.80		
	Jun 2017 ZAGB	Future	12,625	18.7616	18.8345	0.0000	0.0000	0	0.00		
			80,267					3,829.00	68,954,205.60	6 566 135.00	107 478 346 254.10
<b>Option</b>	Dec 2016 ZAGB	17.13 Put	4,885	227.9276	211.5539	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	21.41 Put	4,885	3393.2248	3325.1035	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	24.46 Call	4,885	19.6489	22.4274	0.0000	0.0000	0	0.00		
			14,655					0.00	0.00	1 738 008.00	0.00
		<b>Total</b>	<b>94,922</b>					<b>3,829.00</b>	<b>68,954,205.60</b>	8 304 143.00	107 478 346 254.10
<b>Future</b>	Dec 2016 ZAHK	Future	7,100	1.7951	1.7825	0.0000	0.0000	0	0.00		
			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	11,349	0.1382	0.1375	0.0000	0.0000	0	0.00		

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Mar 2017	ZAJY	Future	1,360	0.1410	0.1403	0.0000	0.0000	0	0.00		
			<u>12,709</u>					0.00	0.00	850 628.00	9 338 274 473.80
		<b>Total</b>	<b>12,709</b>					<b>0.00</b>	<b>0.00</b>	850 628.00	9 338 274 473.80
<b>Future</b>											
Dec 2016	ZAKS	Future	1,382	0.1351	0.1348	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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	ZAUM	Future	350	13.9109	13.8129	13.9020	13.8268	53	73,533,110.00		
Mar 2017	ZAUM	Future	56	14.1363	14.0360	14.1262	14.0525	30	42,273,060.00		
Jun 2017	ZAUM	Future	1	14.3988	14.2960	14.3211	14.3211	3	4,296,330.00		
			<u>407</u>					86.00	120,102,500.00	131 892.00	148 795 753 560.00
		<b>Total</b>	<b>407</b>					<b>86.00</b>	<b>120,102,500.00</b>	136 415.00	148 795 753 560.00
<b>Future</b>											
Dec 2016	ZAUS	Future	456,917	13.9109	13.8129	13.9526	13.7600	97,503	1,349,660,522.20		
Mar 2017	ZAUS	Future	92,396	14.1363	14.0360	14.1460	14.0205	6,757	95,073,515.30		
Jun 2017	ZAUS	Future	150,380	14.3988	14.2960	14.3868	14.2960	3,804	54,545,272.50		
Sep 2017	ZAUS	Future	4,200	14.6438	14.5393	14.6342	14.6342	1,000	14,634,200.00		
Dec 2017	ZAUS	Future	670	14.9820	14.8806	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.3304	15.2313	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.6788	15.5820	0.0000	0.0000	0	0.00		
			<u>704,703</u>					109,064.00	1,513,913,510.00	121 612 784.00	1 358 341 589 789.90
<b>Option</b>											
Dec 2016	ZAUS	11.80 Put	250	18.8037	22.8724	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	68.7042	88.3738	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	152,170	146.5090	178.4989	0.0000	0.0000	4,405	0.00		
Dec 2016	ZAUS	13.22 Put	725	207.9198	249.5918	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	821.2489	769.2305	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	250.3489	296.3305	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	254.1048	300.4427	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	25,686	314.5727	366.1656	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	617.9795	578.2239	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	3,000	407.0795	465.3239	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	432.2866	492.1160	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	442.5975	503.0509	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	3,450	482.5925	453.0366	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	571.6925	640.1366	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.08 Call	5,000	451.8959	424.4136	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.09 Call	1,200	448.1912	420.9574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	633.6122	704.6279	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	646.3416	717.8480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	416.0911	391.0315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	698.3608	771.7631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	731.7462	806.2786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	765.7831	841.3964	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	786.5080	862.7496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	364.3650	342.8135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	871.5850	950.1937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	318.9210	300.4436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	908.0210	987.5436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1005.3161	1087.1486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1028.2872	1110.5917	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	272.3348	257.0984	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1059.1899	1142.1038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1137.7567	1222.0954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	236.6506	223.7826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	210.9415	199.7502	0.0000	0.0000	4,405	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1300.0415	1386.8502	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	194.4013	184.2740	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	179.2410	170.0722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1468.3410	1557.1722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1476.8973	1565.7576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	168.0334	159.1023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	152.0249	144.0118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1641.1249	1731.1118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	142.1764	134.7929	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1728.9204	1819.6879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1790.9961	1882.2636	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1889.4939	1981.4781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1998.1593	2090.8392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	104.6811	99.6263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	92.6504	88.3152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2181.7504	2275.4152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	84.7900	80.9135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	44,000	72.3138	69.1477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2622.8980	2718.2019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2679.9995	2775.4593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	59.9662	57.4768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2832.9702	2929.9012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	51.2035	50.3605	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	16.91 Call	20,000	47.0516	46.4512	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	45.6799	45.1575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	44.6218	44.1582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	35.8870	35.8804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	33.8649	33.9547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	31.2071	31.4175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	30.7431	30.9738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	26.4996	26.1752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	25.6488	24.6674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	24.6406	23.7074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	24.1504	23.2405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	10.9049	10.5881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	9.9113	9.6345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	9.7023	9.4339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	8.2629	8.0504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	7.4181	7.2373	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	4.5316	4.4501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	4.2869	4.2130	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	4.0100	3.9444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	3.4286	3.3799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	2.9615	2.9256	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	2.7051	2.6758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	2.3067	2.2870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	2.1537	2.1375	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	1.1520	1.1542	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.7712	0.7776	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.7181	0.7249	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	76.8126	90.1518	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	239.7180	271.6148	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	716.9352	780.0453	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	901.2440	970.8856	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1068.7445	1142.9689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1499.6893	1582.6854	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1603.0005	1687.4485	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1880.4872	1967.1105	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1913.6651	2000.6584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	300.0348	287.2597	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	239.6289	230.0765	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2795.8281	2889.5510	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	143.8221	142.0514	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	101.5500	95.9782	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	100.9161	95.3781	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	19.00 Call	6,370	70.7123	66.8029	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	55.2531	52.1907	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	13.7856	13.0358	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.83 Put	2,280	630.9368	682.0886	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	13.87 Put	30,000	651.0542	703.0196	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.11 Put	2,850	778.3489	835.0587	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.18 Put	1,400	817.5545	875.5850	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	846.1102	905.0764	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1261.8602	1331.5987	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1704.3032	1782.6359	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Call	2,280	541.2727	519.5585	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1922.4727	2003.5585	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.86 Call	30,000	524.9576	503.3431	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.10 Call	1,400	477.4959	458.1503	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.26 Call	2,850	448.6638	430.7003	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	375.3178	360.8700	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	245.6408	240.5126	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	220.0248	213.2617	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	135.7659	129.9049	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	12.75 Put	2,000	273.8458	304.1362	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	642.0930	685.1256	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	643.1617	679.9841	0.0000	0.0000	0	0.00	
			<u>1,808,809</u>				<u>8,810.00</u>	<u>0.00</u>	<u>28 729 558.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,513,512</b>				<b>117,874.00</b>	<b>1,513,913,510.00</b>	<b>150 342 342.00</b>	<b>1 358 341 589 789.90</b>
<b>Grand Total</b>			<b>3,385,052</b>				<b>121,916.00</b>	<b>1 704 887 911.70</b>	<b>200,432,696</b>	<b>1,878,882,277,623.10</b>