



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	99	16.6518	16.8020	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	23.0559	23.1534	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	447.7099	399.0805	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	49.6474	51.1091	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	14.7735	14.7932	0.0000	0.0000	9,000	132,961,500.00		
Jun 2016	DAUS	Future	400	14.7501	14.7932	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	396	14.7622	14.8083	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	711	14.7683	14.8143	0.0000	0.0000	162	2,373,948.00		
Jul 2016	DAUS	Future	370	14.8125	14.8587	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.8479	14.8944	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.8509	14.8974	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	14.8539	14.9004	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	14.8747	14.9215	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	143	14.9045	14.9515	0.0000	0.0000	38	565,991.00		
Aug 2016	DAUS	Future	3,367	14.9460	14.9935	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.9963	15.0444	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	15.0351	15.0834	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	15.0833	15.1318	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.2673	15.3162	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>	
		13,743					9,200.00	135,901,439.00	
								3,873,884.00	
								41,648,953,250.00	
Option									
Jun 2016	DAUS	15.17 Put	7,900	451.1269	421.0728	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	0.3205	0.8158	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0182	0.0124	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	2.8947	3.2904	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	110.1015	104.5768	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.78 Put	3,000	198.1261	0.0000	0.0000	0.0000	6,000	0.00
Jun 2016	DAUS	16.62 Call	250	0.8887	1.7966	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	0.2345	0.6499	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	930.4375	892.8189	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	15.6975	21.8751	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	125.1566	113.3715	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	162.9822	149.6442	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	258.2082	0.0000	0.0000	0.0000	6,000	0.00
Jul 2016	DAUS	15.00 Put	4,000	411.0878	0.0000	0.0000	0.0000	8,000	0.00
Jul 2016	DAUS	15.54 Put	12,000	816.2932	783.7111	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	556.1390	529.8479	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1786.7470	1744.8683	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	3.5183	3.5696	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.7507	0.8930	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	20.3171	18.5648	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	14.0815	16.3176	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	8.1745	9.5201	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	496.1080	474.8255	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	9.8617	9.8946	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	233.8578	252.5568	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	190.0449	205.9899	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1118.3203	1087.0930	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	36.1609	40.6340	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	162.3242	176.4864	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	3.8455	3.7470	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	58.1267	55.8883	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	38.0164	42.7868	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	30.6077	34.6087	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	549.7598	581.1637	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	161.3923	176.2130	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	549.4553	533.8727	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	32.2673	37.7757	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.5086	6.2555	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	96.0639	92.5346	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	64.6524	72.3763	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	59.4169	66.8072	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	8.8575	8.4522	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	127.2894	121.4181	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	88.2635	96.3792	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	85.4860	93.4612	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	639.2829	622.1404	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	378.4504	399.7083	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	105.1697	98.2072	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1038.1307	1016.1371	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	277.3890	295.6389	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.0604	10.3891	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	156.1157	146.8885	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	112.9380	123.0288	0.0000	0.0000	0	0.00		
			<u>215,947</u>					<u>20,000.00</u>	<u>0.00</u>	<u>8,028,786.00</u>	<u>0.00</u>
<b>Total</b>			<b>229,690</b>					<b>29,200.00</b>	<b>135,901,439.00</b>	11,902,670.00	41,648,953,250.00
<b>Future</b>											
Sep 2016	EUUS	Future	13,410	1.1308	1.1374	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>
<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	9,027	11.1613	11.2112	11.1925	11.1786	2,219	24,770,262.10		
Dec 2016	ZAAD	Future	1,281	11.3306	11.3812	11.3700	11.3650	76	863,862.00		
Mar 2017	ZAAD	Future	4,735	11.4906	11.5432	11.5300	11.4900	43	495,070.00		
			<u>15,043</u>					<u>2,338.00</u>	<u>26,129,194.10</u>	<u>2,861,549.00</u>	<u>23,561,149,747.80</u>
<b>Total</b>			<b>15,043</b>					<b>2,338.00</b>	<b>26,129,194.10</b>	2,893,926.00	23,561,149,747.80
<b>Future</b>											
Sep 2016	ZADK	Future	110	2.2884	2.3097	0.0000	0.0000	0	0.00		
			<u>110</u>					<u>0.00</u>	<u>0.00</u>	<u>1,630.00</u>	<u>37,049,409.00</u>
<b>Total</b>			<b>110</b>					<b>0.00</b>	<b>0.00</b>	1,630.00	37,049,409.00
<b>Future</b>											
Sep 2016	ZAEU	Future	49,943	16.9713	17.1253	17.1025	16.9552	9,024	152,181,977.40		
Dec 2016	ZAEU	Future	15,167	17.3403	17.4969	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	5,000	17.6935	17.8542	0.0000	0.0000	0	0.00		
Jun 2017	ZAEU	Future	90,726	18.1158	18.2805	0.0000	0.0000	0	0.00		
			<u>160,836</u>					<u>9,024.00</u>	<u>152,181,977.40</u>	<u>9,109,743.00</u>	<u>124,578,275,767.00</u>
<b>Option</b>											
Sep 2016	ZAEU	17.00 Call	700	671.9193	752.3869	0.0000	0.0000	0	0.00		

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Dec 2016	ZAEU	16.90 Put	2,961	758.9511	694.6086	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	164.6500	178.1735	0.0000	0.0000	0	0.00
			6,622					0.00	0.00
		<b>Total</b>	<b>167,458</b>					<b>9,024.00</b>	<b>152,181,977.40</b>
									13,797,134.00
									124,578,275,767.00
<b>Future</b>									
Sep 2016	ZAFR	Future	6,353	15.7318	15.7676	0.0000	0.0000	0	0.00
			6,353					0.00	0.00
		<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	62,829	22.0372	22.1231	22.1581	22.0000	774	17,044,793.60
Dec 2016	ZAGB	Future	100	22.4542	22.5430	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	Future	51	22.8497	22.9433	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	9,525	23.3179	23.4174	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	23.4918	23.6211	0.0000	0.0000	0	0.00
			73,025					774.00	17,044,793.60
		<b>Total</b>							5,918,397.00
									95,194,376,515.10
<b>Option</b>									
Sep 2016	ZAGB	22.50 Call	500	643.2615	657.2157	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	108.1298	106.6142	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	38.5880	36.3908	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	75.2337	67.6282	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	661.6799	609.2486	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1501.2702	1429.0741	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	546.4633	553.8513	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	210.1987	212.3184	0.0000	0.0000	0	0.00
			18,304					0.00	0.00
		<b>Total</b>	<b>91,329</b>					<b>774.00</b>	<b>17,044,793.60</b>
									7,570,486.00
									95,194,376,515.10
<b>Future</b>									
Sep 2016	ZAJY	Future	1,409	0.1440	0.1446	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	9,205	0.1472	0.1478	0.0000	0.0000	0	0.00
Mar 2017	ZAJY	Future	104	0.1503	0.1508	0.0000	0.0000	0	0.00
			10,718					0.00	0.00
		<b>Total</b>	<b>10,718</b>					<b>0.00</b>	<b>0.00</b>
									750,636.00
									7,935,677,911.80
<b>Future</b>									
Sep 2016	ZAKS	Future	1,266	0.1459	0.1459	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>
									20,449.00
									283,026,470.00

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<b>Future</b>										
Sep 2016	ZAUM	Future	708	15.0081	15.0563	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	67	15.2824	15.3313	0.0000	0.0000	0	0.00	
Mar 2017	ZAUM	Future	54	15.5400	15.5900	0.0000	0.0000	0	0.00	
			<u>829</u>					<u>0.00</u>	<u>0.00</u>	<u>126,294.00</u>
		<b>Total</b>	<b>829</b>					<b>0.00</b>	<b>0.00</b>	<b>130,817.00</b>
<b>Future</b>										
Sep 2016	ZAUS	Future	681,116	15.0081	15.0563	15.1047	14.8907	67,471	1,009,374,203.10	
Dec 2016	ZAUS	Future	103,363	15.2824	15.3313	15.3003	15.1800	7,160	109,280,510.90	
Mar 2017	ZAUS	Future	18,086	15.5400	15.5900	15.5737	15.4500	1,555	24,069,847.00	
Jun 2017	ZAUS	Future	155,289	15.8456	15.8970	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	1,670	15.8966	15.9553	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.9369	16.0059	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.9772	16.0565	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	16.0175	16.1071	0.0000	0.0000	0	0.00	
			<u>959,734</u>					<u>76,186.00</u>	<u>1,142,724,561.00</u>	<u>114,421,266.00</u>
										<u>1,254,897,717,590.90</u>
<b>Option</b>										
Sep 2016	ZAUS	13.24 Put	405	57.4517	55.3874	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	2,240	116.2469	111.5387	0.0000	0.0000	840	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	1189.3412	1231.1017	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	2,000	236.8051	229.0215	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,500	345.6827	334.5222	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	796.2362	832.4258	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	388.1362	376.1258	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	2,240	433.4999	420.6224	0.0000	0.0000	840	0.00	
Sep 2016	ZAUS	15.00 Call	1,300	594.8192	627.4384	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	65	586.7192	571.1384	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	476.0667	504.9457	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	970.9884	948.5295	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.70 Put	325	1042.9809	1019.5038	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.00 Call	201	279.1287	300.7256	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.51 Call	15,000	189.0958	206.2133	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.64 Call	635	170.7541	187.0035	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.66 Call	5,000	168.0969	184.1859	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.70 Call	1,600	162.9055	178.6775	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.00 Call	1,000	128.8456	142.3979	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	87.5646	98.0243	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	75.2069	84.6280	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	19.55 Call	17,500	25.4389	31.4378	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	12.5823	11.7748	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.22 Put	725	123.4172	114.8646	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	13.35 Put	6,600	146.8484	137.3735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	177.5651	167.0026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	221.8849	210.8435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	301.8636	289.2417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	364.6950	351.0605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	479.6027	463.3230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	535.7767	518.8414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	567.4881	550.2139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	614.5487	596.8047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	668.6752	650.4287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	704.3906	685.8335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	714.7748	696.1296	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	15.20 Put	6,985	822.9112	803.4112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	828.5177	808.9784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	821.6291	849.8334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	939.2291	918.5334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	782.8125	810.4732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1000.4125	979.1732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1044.2873	1022.6669	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1114.9040	1092.7040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1194.5001	1171.3801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	660.9095	686.3987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	1235.3543	1211.8899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1332.8002	1308.5388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1476.8775	1451.5177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1679.7191	1652.9509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1725.8437	1698.9266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	473.6593	495.6474	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1850.4433	1822.8254	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	426.1925	447.0826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	398.6317	418.8522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	391.1141	411.1434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	389.2596	409.2422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	301.9893	319.6004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	280.4692	297.4361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	276.6286	293.4774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	240.2429	255.9197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	235.0543	249.5232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	231.6906	246.0816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	230.0351	244.3874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	205.0630	218.8132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	177.6896	190.7337	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	172.7962	185.7099	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	171.7380	184.6230	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	164.1239	176.7962	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	159.3464	171.8872	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	132.7295	146.1192	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	129.0641	142.1994	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	124.7878	137.6225	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	115.3097	127.4620	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	107.1049	118.6477	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	102.3265	113.5056	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	94.4344	104.9977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	91.2275	101.5348	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	66.5840	74.7977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	62.7649	70.6308	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	54.4186	61.4983	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	52.5011	59.3946	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	900.1819	880.3437	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	972.8707	952.6800	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1174.9638	1153.8897	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1199.8047	1178.5610	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1897.7184	1872.3080	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	379.6825	399.0516	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	378.3977	397.7412	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	321.0156	338.2379	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	291.5292	308.2998	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	143.2517	158.3864	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	776.1619	757.6413	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1256.9550	1235.9457	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	668.0468	692.2974	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	463.6202	483.2722	0.0000	0.0000	0	0.00		
			<u>952,919</u>					<u>2,680.00</u>	<u>0.00</u>	<u>25,802,017.00</u>	<u>0.00</u>
	<b>Total</b>		<b>1,912,653</b>					<b>78,866.00</b>	<b>1,142,724,561.00</b>	<b>140,223,283.00</b>	<b>1,254,897,717,590.90</b>
	<b>Grand Total</b>		<b>2,473,559</b>					<b>120,202.00</b>	<b>1,473,981,965.10</b>	<b>186,774,958</b>	<b>1,739,522,920,289.40</b>