



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jul 2016	DAEU	Future	136	16.2894	16.4747	0.0000	0.0000	0	0.00		
Jul 2016	DAEU	Future	65	16.3491	16.5433	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	3	16.4183	16.6158	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.5991	16.8001	0.0000	0.0000	0	0.00		
			<u>238</u>					<u>0.00</u>	<u>0.00</u>	<u>103,575.00</u>	<u>1,309,222,269.80</u>
		Total	238					0.00	0.00	393,175.00	1,309,222,269.80
Future											
Aug 2016	DAGB	Future	131	19.7963	20.1965	0.0000	0.0000	72	1,443,528.00		
Apr 2017	DAGB	Future	73	20.8845	21.3144	0.0000	0.0000	0	0.00		
			<u>204</u>					<u>72.00</u>	<u>1,443,528.00</u>	<u>37,793.00</u>	<u>590,646,548.00</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	1501.3279	1189.7544	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	12.9139	14.1198	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>180,113.00</u>	<u>0.00</u>
		Total	24,732					72.00	1,443,528.00	217,906.00	590,646,548.00
Future											
Jun 2016	DAUS	Future	0	14.7182	14.8158	0.0000	0.0000	913	13,424,190.20		
Jul 2016	DAUS	Future	2,110	14.6941	14.8891	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.6971	14.8925	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,421	14.7001	14.8959	0.0000	0.0000	526	7,770,808.40		
Aug 2016	DAUS	Future	1,713	14.7210	14.9182	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	646	14.7507	14.9486	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	14.7922	14.9911	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.8428	15.0427	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.8785	15.0792	0.0000	0.0000	1,000	15,131,450.00		
Sep 2016	DAUS	Future	900	14.8815	15.0823	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.9296	15.1316	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.1145	15.3212	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>		
			12,262					2,439.00	36,326,448.60	3,890,540.00	41,898,343,578.30
Option											
Jul 2016	DAUS	15.68 Put	18,400	1039.5539	866.0962	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	15.85 Call	18,400	0.0377	1.0505	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.50 Put	22,600	77.9728	31.0049	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.60 Put	1,000	112.7563	54.6358	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.80 Put	3,000	233.2295	133.4355	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	15.16 Put	4,000	539.0946	386.1717	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.24 Put	6,000	54.4748	43.5354	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	15.00 Put	4,000	438.0643	319.9425	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	15.54 Put	6,000	908.9594	749.2712	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	15.15 Put	15,000	610.9867	488.9820	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1918.6470	1734.6569	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	2.8289	2.0155	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	0.4455	0.3949	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	22.3694	13.2419	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	5.5441	10.0563	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	4.1511	6.0770	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.00 Call	0	270.0429	358.6921	0.0000	0.0000	10,000	0.00		
Aug 2016	DAUS	15.00 Put	0	549.0429	440.4921	0.0000	0.0000	5,000	0.00		
Aug 2016	DAUS	12.70 Put	2,000	9.6910	7.3546	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	162.8347	222.7130	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.81 Call	10,000	131.6657	181.3334	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1214.7706	1065.9140	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	18.2610	30.4165	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	16.01 Call	5,000	111.2860	154.6150	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	3.9433	2.3385	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	62.4595	52.6866	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	22.0731	33.7726	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	17.1512	26.6022	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	15.00 Call	133	457.8962	559.1705	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	16.50 Call	121	121.5626	159.3627	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	609.6196	513.9684	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	16.6187	26.6178	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.7417	5.4968	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	110.7427	84.5182	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	48.1820	61.7166	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	43.4412	55.1497	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	10.8330	9.0733	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	144.3041	109.8877	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	70.7008	80.8719	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	68.3439	78.0278	0.0000	0.0000	0	0.00		

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Oct 2016	DAUS	13.25 Put	9,960	103.3615	74.4236	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	749.9294	651.0631	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	334.9709	397.8907	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	699.8220	606.6337	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	327.5232	386.2894	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	117.4160	93.0014	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1119.7051	1001.9214	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	240.2271	284.4209	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	13.4512	15.6049	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	173.0287	141.0832	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	96.6177	105.4774	0.0000	0.0000	0	0.00
			<u>224,227</u>					<u>15,000.00</u>	<u>0.00</u>
	Total		236,489					17,439.00	36,326,448.60
									8,100,166.00
									41,898,343,578.30
Future									
Sep 2016	EUUS	Future	13,043	1.1145	1.1130	0.0000	0.0000	0	0.00
			<u>13,043</u>					<u>0.00</u>	<u>0.00</u>
	Total		13,043					0.00	0.00
									281,296.00
									3,191,714,044.00
Future									
Sep 2016	ZAAD	Future	8,463	11.0211	11.1629	11.0569	11.0500	210	2,326,619.00
Dec 2016	ZAAD	Future	381	11.1898	11.3360	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,235	11.3480	11.4962	11.5285	11.4400	98	1,128,184.00
			<u>13,079</u>					<u>308.00</u>	<u>3,454,803.00</u>
	Total		13,079					308.00	3,454,803.00
									2,867,829.00
									23,632,103,466.50
Future									
Sep 2016	ZADK	Future	132	2.2248	2.2602	0.0000	0.0000	0	0.00
			<u>132</u>					<u>0.00</u>	<u>0.00</u>
	Total		132					0.00	0.00
									1,652.00
									37,549,469.00
Future									
Sep 2016	ZAEU	Future	49,158	16.5551	16.7555	16.9211	16.5500	189	3,158,780.50
Dec 2016	ZAEU	Future	20,567	16.9196	17.1275	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	5,000	17.2637	17.4755	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.6740	17.8889	0.0000	0.0000	0	0.00
			<u>152,016</u>					<u>189.00</u>	<u>3,158,780.50</u>
									9,143,872.00
									125,172,074,265.60
Option									
Sep 2016	ZAEU	17.00 Call	700	416.2524	508.6981	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	884.1344	803.4818	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	108.5089	128.1778	0.0000	0.0000	0	0.00

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			6,622					0.00	0.00	4,687,391.00	0.00
		Total	158,638					189.00	3,158,780.50	13,831,263.00	125,172,074,265.60
Future											
	Sep 2016 ZAFR	Future	6,340	15.3101	15.4341	0.0000	0.0000	0	0.00		
			6,340					0.00	0.00	549,830.00	5,679,642,251.40
		Total	6,340					0.00	0.00	549,830.00	5,679,642,251.40
Future											
	Sep 2016 ZAGB	Future	72,373	19.9415	20.3462	20.3000	19.9217	30,789	621,229,072.20		
	Dec 2016 ZAGB	Future	647	20.3298	20.7470	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	Future	242	20.6950	21.1199	21.0391	20.8100	53	1,108,670.10		
	Jun 2017 ZAGB	Future	9,525	21.1332	21.5624	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	520	21.3609	21.7698	0.0000	0.0000	0	0.00		
			83,307					30,842.00	622,337,742.30	5,975,625.00	96,364,130,175.60
Option											
	Sep 2016 ZAGB	19.83 Put	7,500	583.6964	411.0538	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	21.90 Call	5,000	131.6532	195.4650	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	22.50 Call	500	81.9319	117.6050	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	23.60 Call	10,000	35.9385	47.5294	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	25.30 Call	800	25.1545	25.3041	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	17.13 Put	4,885	85.8039	69.0319	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	18.41 Put	783	259.4464	198.3408	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	21.41 Put	4,885	1700.5456	1429.1802	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	23.01 Put	783	2974.6180	2637.3431	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	24.46 Call	4,885	144.2165	188.5510	0.0000	0.0000	0	0.00		
	Dec 2016 ZAGB	26.94 Call	783	31.7523	36.9708	0.0000	0.0000	0	0.00		
			40,804					0.00	0.00	1,679,389.00	0.00
		Total	124,111					30,842.00	622,337,742.30	7,655,014.00	96,364,130,175.60
Future											
	Sep 2016 ZAJY	Future	990	0.1450	0.1470	0.0000	0.0000	0	0.00		
	Dec 2016 ZAJY	Future	7,469	0.1482	0.1503	0.0000	0.0000	0	0.00		
	Mar 2017 ZAJY	Future	1,490	0.1513	0.1534	0.0000	0.0000	0	0.00		
			9,949					0.00	0.00	754,238.00	7,991,054,611.80
		Total	9,949					0.00	0.00	754,238.00	7,991,054,611.80
Future											
	Sep 2016 ZAKS	Future	1,266	0.1448	0.1465	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	20,449.00	283,026,470.00
		Total	1,266					0.00	0.00	20,449.00	283,026,470.00

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Future										
Sep 2016	ZAUM	Future	640	14.8547	15.0549	15.1300	15.0393	13	19,593,320.00	
Dec 2016	ZAUM	Future	76	15.1297	15.3367	15.3521	15.3336	10	15,342,850.00	
Mar 2017	ZAUM	Future	54	15.3862	15.5966	0.0000	0.0000	0	0.00	
			<u>770</u>					<u>23.00</u>	<u>34,936,170.00</u>	<u>126,618.00</u>
		Total	770					23.00	34,936,170.00	131,141.00
										141,258,381,760.00
Future										
Sep 2016	ZAUS	Future	652,926	14.8547	15.0549	15.2041	14.8500	62,118	933,569,818.10	
Dec 2016	ZAUS	Future	101,076	15.1297	15.3367	15.3516	15.2800	20,500	313,080,700.00	
Mar 2017	ZAUS	Future	25,445	15.3862	15.5966	15.6000	15.4000	410	6,363,686.00	
Jun 2017	ZAUS	Future	155,289	15.6884	15.9021	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	2,700	15.7696	15.9771	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	15.8082	16.0141	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.8468	16.0511	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.8854	16.0880	0.0000	0.0000	0	0.00	
			<u>937,646</u>					<u>83,028.00</u>	<u>1,253,014,204.10</u>	<u>114,999,037.00</u>
										1,263,724,709,805.90
Option										
Sep 2016	ZAUS	13.24 Put	405	63.2114	49.9230	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	105.8228	80.1535	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	7,500	128.3511	98.4994	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.70 Put	2,240	132.4243	101.8401	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.78 Put	7,500	149.6687	116.0518	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.00 Call	1,000	1060.0504	1217.5266	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.20 Put	2,000	268.9938	215.3457	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.50 Put	47,500	389.2722	318.6744	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Call	1,000	690.0867	814.5348	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.60 Put	65	435.3867	359.6348	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.62 Call	5,000	679.6672	803.0838	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.70 Put	2,240	484.4757	403.5661	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.72 Call	5,000	629.3461	747.6072	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	14.76 Put	20,000	515.3369	431.3424	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Call	1,300	505.7706	607.7838	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.00 Put	65	651.0706	552.8838	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.30 Call	2,000	398.5239	484.8092	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.60 Put	1,000	1057.6318	929.9852	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.70 Put	325	1133.3787	1001.1522	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	15.86 Call	7,500	253.0386	314.2659	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.00 Call	201	225.8480	281.8072	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.03 Call	7,500	220.4124	275.2928	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	16.39 Call	20,000	164.4358	207.9033	0.0000	0.0000	0	0.00	

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Sep 2016	ZAUS	16.51 Call	15,000	148.7221	189.3722	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	133.3963	170.8028	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	131.1844	168.0857	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	126.8734	162.7834	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	98.8216	128.0630	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	65.5067	86.2100	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	55.7185	73.7520	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	14.3597	24.4798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.6100	12.1330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	139.7343	112.3263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	164.1033	134.0404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	195.7326	162.6223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	244.2263	205.4697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	331.3285	282.5734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	401.4397	343.5149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	503.6619	434.1802	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	525.7226	454.3251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	585.5761	509.2050	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	619.2818	540.2361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	669.2018	586.3541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	726.4773	639.4770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	764.1899	674.5682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	775.1444	684.7779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	889.2729	791.2282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	895.2282	796.7542	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	741.5785	842.3230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1011.8785	905.6230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	705.5421	802.6710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1075.8421	965.9710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1121.6243	1009.2722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1195.6919	1079.0266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1278.8590	1157.4295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	593.8565	677.7554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1422.2154	1294.2524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1571.0727	1436.9784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1779.4353	1638.1789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1826.7456	1684.1227	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	422.3019	486.2302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1954.7814	1808.0233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	379.4783	437.6972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	354.6924	409.5197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	347.9392	401.8320	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	346.2714	399.9328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	268.2265	310.6856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	249.0754	288.6751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	245.6591	284.7485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	217.4208	247.5275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	212.8965	241.1979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	209.9587	237.7993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	208.5142	236.1281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	186.7314	210.9089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	162.8895	183.2862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	158.6293	178.3489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	157.7093	177.2828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	151.0843	169.6046	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	146.9312	164.7892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	115.4254	139.6079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	112.1542	135.7909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	108.3411	131.3363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	99.9031	121.4571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	92.6143	112.8983	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	88.3764	107.9106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	81.3893	99.6674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	78.5546	96.3157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	56.8707	70.5159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	53.5280	66.5095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	46.2422	57.7452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	44.5724	55.7298	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	963.4585	868.1976	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1039.5782	940.0443	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1249.3850	1140.1501	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1275.1472	1164.7245	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1995.4814	1856.8951	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	348.3494	390.6504	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	347.1812	389.3476	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	298.7488	330.2815	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	272.5562	300.6417	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	128.2351	152.9905	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	824.2133	749.5936	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1158.4125	1060.7016	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1328.4841	1223.9575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	622.3404	682.8733	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	545.7593	598.8602	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	438.1968	474.3507	0.0000	0.0000	0	0.00

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		1,073,219					0.00	0.00
								26,085,687.00
	Total	2,010,865					83,028.00	1,253,014,204.10
								141,084,724.00
								1,263,724,709,805.90
Grand Total		2,599,652					131,901.00	1,954,671,676.50
								187,857,261
								1,751,024,852,547.20