



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jul 2016	DAEU	Future	65	15.8236	16.1000	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	15.8867	16.1664	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.0598	16.3411	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	19.0379	19.2136	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.0798	20.2727	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	2105.7401	1948.8957	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	3.6301	4.1717	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	14.2348	14.4830	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.2376	14.4859	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	1,541	14.2404	14.4888	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,713	14.2602	14.5088	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	14.2884	14.5376	0.0000	0.0000	10	144,509.00
Aug 2016	DAUS	Future	3,367	14.3278	14.5776	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	13	14.3334	14.5833	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.3755	14.6262	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.4118	14.6630	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.4564	14.7083	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6312	14.8859	0.0000	0.0000	0	0.00
			<u>13,305</u>					<i>10.00</i>	<i>144,509.00</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	190.6560	88.6920	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2368.6194	2121.2307	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	0.0998	0.1839	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.0713	0.0547	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	21.0429	12.4204	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	0.2602	0.7481	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	0.1273	0.4625	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	406.1666	254.6276	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	94.8275	166.8938	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	7.1231	3.5738	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	384.0334	261.7408	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	30.0361	59.4366	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	25.4630	47.1525	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1571.9744	1344.5607	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	1.7250	3.6028	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	20.7913	38.5672	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	2.1125	1.9367	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	81.4579	51.6764	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	2.2423	4.2448	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	1.8620	3.4440	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	206.2813	294.8646	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	32.5169	54.2227	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	814.1092	657.9475	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	3.8517	5.0542	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.8353	5.1960	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	140.1996	101.7907	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	11.2685	17.5255	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	9.6495	14.3905	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	8.5737	7.7514	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	181.0590	139.3802	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	22.1307	36.8566	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	20.8443	35.4382	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	125.7898	97.6588	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	950.2281	800.4760	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	167.6787	220.0505	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	883.9243	743.7674	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	167.4622	217.6116	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	150.3105	116.4718	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1368.2028	1195.9216	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	117.2679	153.3691	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	15.7449	10.3283	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	219.9367	174.5065	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2016	DAUS	19.40 Call	400	39.9386	56.5000	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	416.6442	347.9384	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	373.9995	451.1790	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	487.0890	421.9032	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	446.0581	523.8644	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	535.2536	474.8908	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	519.3360	595.6955	0.0000	0.0000	0	0.00
			192,227					0.00	0.00
		<b>Total</b>	<b>205,532</b>					<b>10.00</b>	<b>144,509.00</b>
									12 142 175.00
									42 370 595 513.20
<b>Future</b>									
Sep 2016	EUUS	Future	13,073	1.1134	1.1135	0.0000	0.0000	0	0.00
			13,073					0.00	0.00
		<b>Total</b>	<b>13,073</b>					<b>0.00</b>	<b>0.00</b>
									281 326.00
									3 192 049 294.00
<b>Future</b>									
Sep 2016	ZAAD	Future	6,537	10.9579	11.1350	11.0584	11.0100	300	3,315,100.00
Dec 2016	ZAAD	Future	381	11.1217	11.3010	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	3,055	11.2772	11.4593	0.0000	0.0000	125	1,415,000.00
			9,973					425.00	4,730,100.00
		<b>Total</b>	<b>9,973</b>					<b>425.00</b>	<b>4,730,100.00</b>
									2 871 439.00
									23 672 385 837.50
<b>Future</b>									
Sep 2016	ZADK	Future	204	2.1545	2.1924	0.0000	0.0000	0	0.00
			204					0.00	0.00
		<b>Total</b>	<b>204</b>					<b>0.00</b>	<b>0.00</b>
									1 928.00
									43 616 765.00
<b>Future</b>									
Sep 2016	ZAEU	Future	42,127	16.0179	16.2988	16.0977	16.0493	64	1,027,893.20
Dec 2016	ZAEU	Future	18,415	16.3652	16.6515	16.4700	16.4120	564	9,290,458.00
Mar 2017	ZAEU	Future	5,000	16.6986	16.9902	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.0963	17.3953	0.0000	0.0000	0	0.00
			142,833					628.00	10,318,351.20
		<b>Total</b>	<b>142,833</b>					<b>628.00</b>	<b>10,318,351.20</b>
									9 163 847.00
									125 501 371 040.40
<b>Option</b>									
Sep 2016	ZAEU	17.00 Call	700	182.9676	255.9905	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	1116.4303	952.9483	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	31.3689	58.6242	0.0000	0.0000	0	0.00
			6,622					0.00	0.00
		<b>Total</b>	<b>149,455</b>					<b>628.00</b>	<b>10,318,351.20</b>
									13 851 938.00
									125 501 371 040.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAFR	Future	6,340	14.6931	14.9309	0.0000	0.0000	0	0.00	
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	
									550 090.00	
									5 683 619 080.60	
									550 090.00	
									5 683 619 080.60	
<b>Future</b>										
Sep 2016	ZAGB	Future	55,298	19.1755	19.3538	19.4500	19.1500	12,796	245,599,915.60	
Dec 2016	ZAGB	Future	1,349	19.5441	19.7282	19.6441	19.6375	500	9,820,400.00	
Mar 2017	ZAGB	Future	1,713	19.8957	20.0855	19.9125	19.9125	737	14,809,764.00	
Jun 2017	ZAGB	Future	9,525	20.3169	20.5131	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.5838	20.7867	0.0000	0.0000	0	0.00	
			<u>68,405</u>					<u>14,033.00</u>	<u>270,230,079.60</u>	
									6 018 036.00	
									97 185 032 272.40	
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	15,000	413.5555	355.3939	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	24.7649	29.4045	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	14.9594	17.8204	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	8.3737	11.5273	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	127.8022	114.3803	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	391.1009	350.3105	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2197.5988	2065.0260	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3594.7856	3437.4565	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	65.5442	68.7802	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	16.4534	13.3577	0.0000	0.0000	0	0.00	
			<u>43,304</u>					<u>0.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>111,709</b>					<b>14,033.00</b>	<b>270,230,079.60</b>	
									7 724 475.00	
									97 185 032 272.40	
<b>Future</b>										
Sep 2016	ZAJY	Future	969	0.1368	0.1406	0.1381	0.1381	3	41,430.00	
Dec 2016	ZAJY	Future	5,266	0.1398	0.1437	0.0000	0.0000	1,009	14,172,414.00	
Mar 2017	ZAJY	Future	1,490	0.1427	0.1467	0.0000	0.0000	0	0.00	
			<u>7,725</u>					<u>1,012.00</u>	<u>14,213,844.00</u>	
		<b>Total</b>	<b>7,725</b>					<b>1,012.00</b>	<b>14,213,844.00</b>	
									758 373.00	
									8 049 849 425.40	
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1406	0.1429	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	
									20 449.00	
									283 026 470.00	
									20 449.00	
									283 026 470.00	
<b>Future</b>										
Sep 2016	ZAUM	Future	815	14.3867	14.6375	14.4982	14.4000	12	17,380,530.00	
Dec 2016	ZAUM	Future	66	14.6456	14.9005	14.7587	14.6624	11	16,223,590.00	
Mar 2017	ZAUM	Future	53	14.8882	15.1479	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			934					23.00	33,604,120.00	127 386.00	142 403 617 920.00
	<b>Total</b>		<b>934</b>					<b>23.00</b>	<b>33,604,120.00</b>	131 909.00	142 403 617 920.00

**Future**

Sep 2016	ZAUS	Future	637,298	14.3867	14.6375	14.5565	14.3850	59,443	857,669,514.90		
Dec 2016	ZAUS	Future	117,006	14.6456	14.9005	14.8156	14.6500	5,344	78,772,670.50		
Mar 2017	ZAUS	Future	29,678	14.8882	15.1479	15.0586	14.9200	790	11,838,198.20		
Jun 2017	ZAUS	Future	155,289	15.1773	15.4425	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.2883	15.5546	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.3245	15.5937	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.3606	15.6329	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.3967	15.6720	0.0000	0.0000	0	0.00		
			<b>942,181</b>					<b>65,577.00</b>	<b>948,280,383.60</b>	<b>115 482 160.00</b>	<b>1 270 902 626 135.80</b>

**Option**

Sep 2016	ZAUS	13.24 Put	405	78.0711	54.1580	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	138.5165	98.1672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	7,500	169.3411	121.4530	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	174.9169	125.7024	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	7,500	198.5135	143.8025	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,000	661.2148	840.7564	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	548.5016	711.2087	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	1,000	361.8016	273.7087	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	522.6635	406.9784	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	370.6412	495.8412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	583.9412	458.3412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	5,000	363.2853	486.5204	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	648.4065	513.9167	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	5,000	328.3673	443.0963	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	688.5426	549.3440	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	287.3975	392.1292	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	245.8672	339.7123	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	859.1672	702.2123	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	178.8879	253.2910	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1342.7265	1150.1350	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1429.3317	1232.0632	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	7,500	97.3760	144.1006	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	83.5100	124.9246	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	7,500	80.8048	121.1577	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	54.1629	83.7347	0.0000	0.0000	20,000	0.00
Sep 2016	ZAUS	16.51 Call	15,000	47.1332	73.8940	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	40.5364	64.5446	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	39.6070	63.2173	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	ZAUS	16.70 Call	1,600	37.8108	60.6444	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	11.9636	21.8893	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	2.1600	2.0610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.9500	12.2473	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	143,865	126.5671	102.2714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	173.1188	138.9515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	204.7073	164.4367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	244.1867	197.3631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	304.4601	248.1455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	411.9309	340.0092	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	499.5410	415.9536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	547.6877	458.0878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	624.3811	525.7023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	651.1143	549.4084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	723.2813	613.7239	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	764.0460	649.9390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	824.3166	703.5643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	893.0248	765.1587	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	938.0212	806.3224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	596.6524	718.7719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	951.0524	818.2719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1085.5310	942.1927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1092.4440	948.5955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	472.7020	574.2837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1227.1020	1073.7837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	445.9505	542.7737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1300.3505	1142.2737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1352.6252	1191.3657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1436.5319	1270.6507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1529.9732	1359.2713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	365.0648	447.3214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1689.7937	1511.5621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1854.2414	1669.1020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	281.9721	348.2070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2081.1038	1887.7738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2132.2488	1937.2560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	244.9690	304.3308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2270.1780	2070.9604	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	215.5329	269.2145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	198.7839	249.1412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	193.1450	242.3673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	188.7582	237.0906	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	17.50 Call	63,513	142.2096	180.7521	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.66 Call	15,100	130.1133	165.9970	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	127.9756	163.3839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	111.5870	143.2667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	108.9143	139.9788	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	107.1835	137.8491	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	106.3350	136.8036	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	93.6562	121.1616	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	80.0729	104.3343	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	77.6812	101.3633	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	77.1650	100.7213	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	73.4705	96.1259	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	71.1671	93.2354	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	52.3320	69.5182	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	50.5531	67.2592	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	48.4927	64.6381	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	43.9856	58.8859	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	40.1538	53.9738	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	37.9535	51.1434	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	34.3727	46.5205	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	32.9373	44.6613	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	22.3295	30.7922	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	20.7596	28.7170	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	17.4081	24.2622	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	16.6544	23.2553	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1144.0576	1014.7443	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1229.8300	1094.9220	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1465.7694	1316.9479	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1494.5642	1344.1763	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2284.6185	2100.9868	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	212.4313	258.8466	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	211.7679	258.0731	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	179.1301	219.9803	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	161.2841	199.0784	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	65.4199	83.9571	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	969.4225	862.9526	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1339.9080	1212.7352	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1526.7668	1389.4773	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	430.9834	501.0880	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	370.6677	434.1504	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	289.6079	343.9623	0.0000	0.0000	0	0.00		
			<u>1,351,799</u>					<u>20,000.00</u>	<u>0.00</u>	<u>26 685 357.00</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>		
		<b>Total</b>	<b>2,293,980</b>				<b>85,577.00</b>	<b>948,280,383.60</b>	<b>142 167 517.00</b>	<b>1 270 902 626 135.80</b>
		<b>Grand Total</b>	<b>2,825,025</b>				<b>101,708.00</b>	<b>1 281 521 387.40</b>	<b>189,190,874</b>	<b>1,761,082,079,740.20</b>