



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	99	17.0747	17.1252	0.0000	0.0000	25	429,515.00		
			99					25.00	429,515.00	103,238.00	1,303,565,877.40
		<b>Total</b>	<b>99</b>					<b>25.00</b>	<b>429,515.00</b>	392,838.00	1,303,565,877.40
<b>Future</b>											
Apr 2017	DAGB	Future	73	22.9723	23.1197	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	685.1837	575.4644	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	132.5207	119.9462	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>	217,775.00	588,000,883.20
<b>Future</b>											
Jun 2016	DAUS	Future	1,013	15.1055	15.1549	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	370	15.1530	15.2020	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.1887	15.2383	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.1917	15.2413	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	15.1946	15.2443	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	15.2155	15.2654	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.2452	15.2956	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	15.2871	15.3373	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.3379	15.3880	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	15.3778	15.4278	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.6141	15.6639	0.0000	0.0000	0	0.00		
			12,381					0.00	0.00	3,847,721.00	41,254,871,133.90
<b>Option</b>											
Jun 2016	DAUS	14.54 Put	1,000	5.0468	10.4204	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.00 Put	2,000	67.9998	74.7442	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.80 Put	15,000	62.9843	58.4420	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>
Jun 2016	DAUS	15.60 Put	15,000	555.3914	516.3570	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	28.9557	27.3810	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.00 Put	6,000	155.0874	145.5231	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	274.9005	255.3223	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	4.8508	7.2943	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0033	0.0317	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	3.9746	3.8289	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	69.6969	62.8472	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	6.8346	9.2448	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	3.2751	4.3640	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	673.7119	637.6954	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	72.9534	83.3747	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	81.1953	72.1546	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	105.0229	93.8974	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	12,000	604.4321	567.0478	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1497.4776	1448.7753	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	9.6689	9.3302	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.9612	0.7546	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	18.3227	16.5213	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	43.9963	44.0355	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	28.8183	28.5287	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	365.2633	334.6603	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	9.1564	8.0350	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	384.2271	392.9711	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	314.6839	320.7138	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	900.1298	855.5560	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	73.9313	73.1775	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	271.4696	275.9168	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	3.0088	2.7947	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	44.1349	39.3162	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	72.8024	72.2205	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	59.8998	59.1905	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	756.1091	775.4025	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	251.3171	254.5248	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	418.0169	388.5382	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	56.6675	55.0258	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.8784	5.6075	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	69.1819	62.6318	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	101.3432	101.5704	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	91.5411	91.6250	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	7.6563	7.4429	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	89.2954	81.3334	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Oct 2016	DAUS	18.77 Call	250	122.1838	121.8162	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	118.4095	117.9506	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	502.8585	474.8478	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	496.5000	504.5432	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	68.7905	62.4431	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	857.5624	821.9641	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	369.7212	374.8961	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	9.7035	9.3910	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	106.0226	96.6728	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	148.1314	148.0740	0.0000	0.0000	0	0.00	
			<u>230,947</u>					<u>0.00</u>	<u>0.00</u>	<u>7,987,786.00</u>
			<b>Total</b>	<b>243,328</b>				<b>0.00</b>	<b>0.00</b>	<b>11,835,507.00</b>
										<b>41,254,871,133.90</b>
<b>Future</b>										
Sep 2016	EUUS	Future	13,410	1.1337	1.1333	0.0000	0.0000	25	283,250.00	
			<u>13,410</u>					<u>25.00</u>	<u>283,250.00</u>	<u>277,838.00</u>
			<b>Total</b>	<b>13,410</b>				<b>25.00</b>	<b>283,250.00</b>	<b>277,838.00</b>
										<b>3,153,268,713.00</b>
<b>Future</b>										
Jun 2016	ZAAD	Future	0	11.1600	11.1868	11.2400	11.2094	6,068	67,769,250.60	
Sep 2016	ZAAD	Future	7,535	11.3279	11.3592	11.4232	11.3987	388	4,423,252.30	
Dec 2016	ZAAD	Future	1,216	11.4988	11.5302	11.5762	11.5585	162	1,872,831.00	
Mar 2017	ZAAD	Future	4,735	11.6625	11.6938	0.0000	0.0000	0	0.00	
			<u>13,486</u>					<u>6,618.00</u>	<u>74,065,333.90</u>	<u>2,858,350.00</u>
			<b>Total</b>	<b>13,486</b>				<b>6,618.00</b>	<b>74,065,333.90</b>	<b>2,890,727.00</b>
										<b>23,525,155,872.50</b>
<b>Future</b>										
Jun 2016	ZACR	Future	0	2.2851	2.2908	0.0000	0.0000	230	5,255,730.00	
			<u>0</u>					<u>230.00</u>	<u>5,255,730.00</u>	<u>109,744.00</u>
			<b>Total</b>	<b>0</b>				<b>230.00</b>	<b>5,255,730.00</b>	<b>109,744.00</b>
										<b>2,502,481,176.00</b>
<b>Future</b>										
Sep 2016	ZADK	Future	55	2.3470	2.3531	2.3505	2.3505	55	1,292,775.00	
			<u>55</u>					<u>55.00</u>	<u>1,292,775.00</u>	<u>1,520.00</u>
			<b>Total</b>	<b>55</b>				<b>55.00</b>	<b>1,292,775.00</b>	<b>1,520.00</b>
										<b>34,501,259.00</b>
<b>Future</b>										
Jun 2016	ZAEU	Future	0	16.9890	17.0714	17.1237	17.0900	85,292	1,457,189,847.00	
Sep 2016	ZAEU	Future	52,640	17.4023	17.4529	17.5499	17.4001	2,842	49,799,788.60	
Dec 2016	ZAEU	Future	15,167	17.7786	17.8285	17.8900	17.8236	2,304	41,118,234.40	
Mar 2017	ZAEU	Future	5,000	18.1405	18.1908	0.0000	0.0000	0	0.00	

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Jun 2017	ZAEU	Future	77,291	18.5628	18.6066	0.0000	0.0000	0	0.00		
Sep 2017	ZAEU	Future	0	18.6540	18.6961	0.0000	0.0000	340	5,916,034.00		
			<u>150,098</u>					<u>90,778.00</u>	<u>1,554,023,904.00</u>	<u>9,047,959.00</u>	<u>123,472,044,650.10</u>
<b>Option</b>											
Sep 2016	ZAEU	17.00 Call	700	930.0928	952.8649	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	596.5957	571.4800	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	203.6294	207.8751	0.0000	0.0000	0	0.00		
			<u>6,622</u>					<u>0.00</u>	<u>0.00</u>	<u>4,687,391.00</u>	<u>0.00</u>
<b>Total</b>			<b>156,720</b>					<b>90,778.00</b>	<b>1,554,023,904.00</b>	13,735,350.00	123,472,044,650.10
<b>Future</b>											
Jun 2016	ZAFR	Future	0	15.6036	15.6961	0.0000	0.0000	32	501,337.60		
Sep 2016	ZAFR	Future	6,340	15.9675	16.0725	0.0000	0.0000	16	257,936.00		
			<u>6,340</u>					<u>48.00</u>	<u>759,273.60</u>	<u>549,789.00</u>	<u>5,678,986,806.90</u>
<b>Total</b>			<b>6,340</b>					<b>48.00</b>	<b>759,273.60</b>	549,789.00	5,678,986,806.90
<b>Future</b>											
Jun 2016	ZAGB	Future	0	21.4902	21.6641	0.0000	0.0000	42,063	903,819,439.20		
Sep 2016	ZAGB	Future	63,094	21.9427	22.0887	22.0246	21.9000	1,455	31,968,492.90		
Dec 2016	ZAGB	Future	152	22.3600	22.5069	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	Future	51	22.7594	22.9073	0.0000	0.0000	0	0.00		
Jun 2017	ZAGB	Future	9,525	23.2246	23.3655	0.0000	0.0000	9	210,289.50		
Dec 2017	ZAGB	Future	520	23.3412	23.4823	0.0000	0.0000	0	0.00		
			<u>73,342</u>					<u>43,527.00</u>	<u>935,998,221.60</u>	<u>5,911,676.00</u>	<u>95,045,275,524.50</u>
<b>Option</b>											
Sep 2016	ZAGB	22.50 Call	500	824.1347	827.9089	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	214.2441	201.3853	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	59.7388	45.9941	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	126.9331	88.0906	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	888.5220	786.8439	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1756.8337	1623.9970	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	689.6455	688.8791	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	306.1924	297.1299	0.0000	0.0000	0	0.00		
			<u>18,304</u>					<u>0.00</u>	<u>0.00</u>	<u>1,652,089.00</u>	<u>0.00</u>
<b>Total</b>			<b>91,646</b>					<b>43,527.00</b>	<b>935,998,221.60</b>	7,563,765.00	95,045,275,524.50
<b>Future</b>											
Jun 2016	ZAJY	Future	0	0.1419	0.1414	0.1432	0.1432	4,654	66,045,666.00		
Sep 2016	ZAJY	Future	1,394	0.1448	0.1445	0.1468	0.1468	84	1,232,466.00		
Dec 2016	ZAJY	Future	9,205	0.1480	0.1477	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	104	0.1511	0.1508	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			10,703					4,738.00	67,278,132.00	750,609.00	7,935,278,966.80
	<b>Total</b>		<b>10,703</b>					<b>4,738.00</b>	<b>67,278,132.00</b>	750,609.00	7,935,278,966.80
<b>Future</b>											
	Jun 2016 ZAKS	Future	0	0.1491	0.1494	0.0000	0.0000	1,266	19,027,980.00		
	Sep 2016 ZAKS	Future	1,266	0.1490	0.1495	0.0000	0.0000	1,266	18,901,380.00		
			1,266					2,532.00	37,929,360.00	20,449.00	283,026,470.00
	<b>Total</b>		<b>1,266</b>					<b>2,532.00</b>	<b>37,929,360.00</b>	20,449.00	283,026,470.00
<b>Future</b>											
	Jun 2016 ZANN	Future	0	0.0758	0.0759	0.0000	0.0000	11,085	84,024,300.00		
			0					11,085.00	84,024,300.00	1,031,782.00	5,924,852,690.00
	<b>Total</b>		<b>0</b>					<b>11,085.00</b>	<b>84,024,300.00</b>	1,031,782.00	5,924,852,690.00
<b>Future</b>											
	Jun 2016 ZAUM	Future	0	15.0825	15.1132	15.1950	15.1700	9	13,667,250.00		
	Sep 2016 ZAUM	Future	700	15.3502	15.4002	0.0000	0.0000	20	30,882,000.00		
	Dec 2016 ZAUM	Future	72	15.6298	15.6796	15.7224	15.7224	3	4,716,720.00		
	Mar 2017 ZAUM	Future	51	15.8940	15.9431	0.0000	0.0000	0	0.00		
			823					32.00	49,265,970.00	126,089.00	140,450,133,230.00
	<b>Total</b>		<b>823</b>					<b>32.00</b>	<b>49,265,970.00</b>	130,612.00	140,450,133,230.00
<b>Future</b>											
	Jun 2016 ZAUS	Future	0	15.0825	15.1132	15.2300	14.9888	184,938	2,791,303,287.70		
	Sep 2016 ZAUS	Future	600,393	15.3502	15.4002	15.5240	15.3383	46,625	721,381,893.20		
	Dec 2016 ZAUS	Future	103,207	15.6298	15.6796	15.8000	15.6000	4,329	67,986,229.00		
	Mar 2017 ZAUS	Future	12,670	15.8940	15.9431	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	Future	155,289	16.1976	16.2422	0.0000	0.0000	97	1,575,493.40		
	Sep 2017 ZAUS	Future	1,670	16.2408	16.2848	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	70	16.2840	16.3275	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	16.3272	16.3701	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.3880	16.4365	0.0000	0.0000	0	0.00		
			873,439					235,989.00	3,582,246,903.30	114,079,951.00	1,249,627,921,954.50
<b>Option</b>											
	Sep 2016 ZAUS	13.24 Put	405	41.1235	37.6086	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.70 Put	2,240	81.0625	73.4438	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.00 Call	1,000	1477.9331	0.0000	0.0000	0.0000	1,000	0.00		
	Sep 2016 ZAUS	14.20 Put	2,000	170.9105	154.9980	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.50 Put	47,500	253.4924	232.7207	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.60 Call	1,000	1036.3026	1063.8394	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.60 Put	65	286.1026	263.6394	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.70 Put	2,240	323.4161	298.2404	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	802.3406	822.2469	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	452.1406	422.0469	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	655.6848	0.0000	0.0000	0.0000	2,000	0.00
Sep 2016	ZAUS	15.60 Put	1,000	783.9636	745.3315	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	848.3406	808.6832	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.00 Call	201	404.5318	412.2251	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	283.7919	287.9771	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	259.4015	262.9421	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	255.8470	259.2931	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	248.8892	252.1573	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	202.0576	204.4522	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	141.9102	142.8645	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	123.4121	123.9779	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	44.5271	42.1899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	10.9813	10.8805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	82.5899	77.0901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	100.3309	93.2712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	124.0436	114.9086	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	161.4844	149.1297	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	227.8389	211.9221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	279.9100	261.7989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	372.0098	350.5282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	417.8994	394.3537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	445.0657	420.5053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	485.6304	460.2914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	532.6300	506.4792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	563.8253	537.1811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	28,368	572.9174	546.1422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	668.2907	640.2199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	673.2659	645.1354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1001.7841	1021.9008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	771.9841	742.3008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	957.1967	975.8545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	827.3967	796.2545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	867.2911	835.1445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	931.7852	898.0854	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1004.5825	969.6766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	1041.9056	1006.4644	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1131.3181	1094.6690	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1264.8448	1226.4727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1454.9664	1415.1076	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	16.53 Put	725	1498.5693	1458.4122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	593.0078	602.5535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1617.0905	1576.1838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	504.8167	512.8378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	495.7434	503.8111	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	493.5014	501.5199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	387.3887	393.0599	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	360.9848	366.0895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	356.2636	361.2662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	311.3529	315.4069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	303.4260	307.3176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	298.2715	302.0569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	258.3263	260.2127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	224.3412	224.5364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	218.2569	218.3455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	216.9402	217.0063	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	207.4624	207.3710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	201.5171	201.3290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	177.9926	177.4444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	175.6708	175.0907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	172.9546	172.3361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	166.9025	166.2009	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	155.9752	157.3627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	149.5688	150.8660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	138.9331	140.0828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	134.5906	135.6809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	100.7592	101.4088	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	95.4317	96.0161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	83.6938	84.1395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	80.9769	81.3917	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	746.9427	721.3842	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	813.0789	786.4514	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	999.1496	969.8846	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1022.2389	992.6764	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1675.2992	1639.8346	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	463.2269	471.1123	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	461.7102	469.5688	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	385.7495	392.1707	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	348.7558	353.3101	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	193.8122	200.0523	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	655.2730	637.4980	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1088.7882	1064.6735	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>	
Jun 2017	ZAUS	18.15 Call	1,297	775.8531	787.5480	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	532.7907	539.1923	0.0000	0.0000	0	0.00	
			<u>911,919</u>					<u>3,000.00</u>	<u>0.00</u>	<u>25,755,337.00</u>
		<b>Total</b>	<b>1,785,358</b>					<b>238,989.00</b>	<b>3,582,246,903.30</b>	<b>139,835,288.00</b>
										<b>1,249,627,921,954.50</b>

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<b>Grand Total</b>	<b>2,347,835</b>						<b>398,682.00</b>	<b>6,392,852,668.40</b>	<b>186,247,728</b>	<b>1,732,244,285,173.10</b>
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