



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jul 2016	DAEU	Future	136	16.1037	16.3143	0.0000	0.0000	0	0.00	
Jul 2016	DAEU	Future	65	16.1646	16.3756	0.0000	0.0000	0	0.00	
Aug 2016	DAEU	Future	3	16.2320	16.4442	0.0000	0.0000	0	0.00	
Sep 2016	DAEU	Future	34	16.4099	16.6239	0.0000	0.0000	0	0.00	
			<u>238</u>					<i>0.00</i>	<i>0.00</i>	<i>103,575.00</i>
<b>Total</b>			<b>238</b>					<b>0.00</b>	<b>0.00</b>	<b>393,175.00</b>
<b>Future</b>										
Aug 2016	DAGB	Future	131	19.0309	19.1848	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	20.0855	20.2492	0.0000	0.0000	0	0.00	
			<u>204</u>					<i>0.00</i>	<i>0.00</i>	<i>37,793.00</i>
<b>Total</b>										<b>590,646,548.00</b>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	2120.4300	1990.4960	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	4.0885	5.3172	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>180,113.00</i>
<b>Total</b>			<b>24,732</b>					<b>0.00</b>	<b>0.00</b>	<b>217,906.00</b>
<b>Future</b>										
Jul 2016	DAUS	Future	2,110	14.6390	14.7670	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	265	14.6420	14.7699	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	1,541	14.6449	14.7729	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	1,713	14.6656	14.7939	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	646	14.6952	14.8236	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	3,367	14.7364	14.8649	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	6	14.7423	14.8708	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.7863	14.9150	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	900	14.8241	14.9536	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	830	14.8708	15.0011	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	15.0521	15.1844	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>		
		11,888					0.00	0.00	3,914,211.00	42,243,750,134.10
Option										
Jul 2016	DAUS	14.24 Put	6,000	21.1526	17.9318	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.78 Put	6,000	232.9551	176.1888	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.00 Put	6,000	422.6580	334.2432	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.54 Put	6,000	945.1276	825.9705	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	596.5453	519.3207	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1969.8111	1844.6279	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	0.6593	1.2673	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.1073	0.1282	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	14.2572	12.6443	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	2.8516	4.2603	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	1.8991	2.8842	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.52 Put	18,400	229.5807	194.4185	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	284.0152	367.4498	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	4.1245	3.9189	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	114.4738	155.9096	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	92.0601	125.9358	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1231.3613	1136.4581	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	8.7473	16.3594	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	76.9156	106.0510	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	2.1963	1.7517	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	50.5402	39.9548	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	13.0421	20.5647	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	9.9839	15.9394	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	398.5799	464.6424	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	92.7605	119.2962	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	605.8136	545.1415	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	9.6235	18.3415	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	5.6225	4.8219	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	98.0879	82.0671	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	35.6710	48.4767	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	31.8894	44.0997	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	8.1956	7.2535	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	134.0263	113.6569	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	58.5231	73.0873	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	56.5469	70.8110	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	94.7656	79.1597	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	751.0557	688.9816	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	293.3863	339.7490	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	700.4061	642.1351	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	287.9989	332.9531	0.0000	0.0000	0	0.00	

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Nov 2016	DAUS	13.26 Put	9,615	112.8413	93.9732	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1129.4211	1058.4633	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	207.6361	245.1916	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	10.4988	9.2526	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	168.3261	141.9660	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	82.0153	101.2019	0.0000	0.0000	0	0.00	
			201,627					0.00	0.00	8,152,966.00
		<b>Total</b>	<b>213,515</b>					<b>0.00</b>	<b>0.00</b>	12,067,177.00
<b>Future</b>										42,243,750,134.10
Sep 2016	EUUS	Future	13,073	1.1060	1.1107	0.0000	0.0000	0	0.00	
			13,073					0.00	0.00	281,326.00
		<b>Total</b>	<b>13,073</b>					<b>0.00</b>	<b>0.00</b>	281,326.00
<b>Future</b>										3,192,049,294.00
Sep 2016	ZAAD	Future	8,448	11.1445	11.1718	11.1800	11.1451	25	279,146.50	
Dec 2016	ZAAD	Future	381	11.3132	11.3412	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	2,930	11.4721	11.4998	0.0000	0.0000	7	80,402.00	
			11,759					32.00	359,548.50	2,869,271.00
		<b>Total</b>	<b>11,759</b>					<b>32.00</b>	<b>359,548.50</b>	23,648,462,797.00
<b>Future</b>										2,901,648.00
Sep 2016	ZADK	Future	132	2.2010	2.2278	0.0000	0.0000	0	0.00	
			132					0.00	0.00	1,784.00
		<b>Total</b>	<b>132</b>					<b>0.00</b>	<b>0.00</b>	40,486,205.00
<b>Future</b>										1,784.00
Sep 2016	ZAEU	Future	47,447	16.3668	16.5801	16.5700	16.3800	527	8,685,364.00	
Dec 2016	ZAEU	Future	17,915	16.7238	16.9435	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,000	17.0659	17.2882	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.4739	17.7018	0.0000	0.0000	0	0.00	
			147,653					527.00	8,685,364.00	9,151,951.00
		<b>Total</b>								125,307,705,422.50
<b>Option</b>										
Sep 2016	ZAEU	17.00 Call	700	313.7440	414.7764	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	950.2301	869.3091	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	76.0910	100.6325	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,688,091.00
		<b>Total</b>	<b>154,275</b>					<b>527.00</b>	<b>8,685,364.00</b>	13,840,042.00
<b>Future</b>										125,307,705,422.50
Sep 2016	ZAFR	Future	6,340	15.0942	15.3327	0.0000	0.0000	0	0.00	

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			6,340					0.00	0.00	550,074.00
		<b>Total</b>	<b>6,340</b>					<b>0.00</b>	<b>0.00</b>	<b>550,074.00</b>
<b>Future</b>										
Sep 2016	ZAGB	Future	64,908	19.1725	19.3267	19.3570	19.2111	668	12,886,853.00	
Dec 2016	ZAGB	Future	1,087	19.5461	19.7056	19.7314	19.7314	6	118,388.40	
Mar 2017	ZAGB	Future	302	19.9001	20.0643	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	20.3211	20.4875	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.5660	20.7228	0.0000	0.0000	0	0.00	
			76,342					674.00	13,005,241.40	5,989,396.00
		<b>Total</b>						<b>674.00</b>	<b>13,005,241.40</b>	<b>5,989,396.00</b>
<b>Option</b>										
Sep 2016	ZAGB	18.90 Put	15,000	437.3012	396.8847	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	27.4389	35.7588	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	10,000	17.0672	19.8716	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	10.8817	16.2183	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	144.8542	136.5888	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	424.2002	395.6236	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2227.8502	2122.3059	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3614.4898	3483.7678	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	66.1848	78.4584	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	12.8199	15.2018	0.0000	0.0000	0	0.00	
			43,304					0.00	0.00	1,706,439.00
		<b>Total</b>	<b>119,646</b>					<b>674.00</b>	<b>13,005,241.40</b>	<b>7,695,835.00</b>
<b>Future</b>										
Sep 2016	ZAJY	Future	749	0.1473	0.1484	0.0000	0.0000	16	235,680.00	
Dec 2016	ZAJY	Future	7,469	0.1506	0.1517	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,490	0.1537	0.1548	0.0000	0.0000	0	0.00	
			9,708					16.00	235,680.00	754,506.00
		<b>Total</b>	<b>9,708</b>					<b>16.00</b>	<b>235,680.00</b>	<b>754,506.00</b>
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1443	0.1457	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20,449.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>20,449.00</b>
<b>Future</b>										
Sep 2016	ZAUM	Future	855	14.7980	14.9269	14.9720	14.8394	30	44,733,600.00	
Dec 2016	ZAUM	Future	77	15.0670	15.1994	15.1617	15.1617	5	7,580,850.00	
Mar 2017	ZAUM	Future	53	15.3185	15.4536	0.0000	0.0000	0	0.00	
			985					35.00	52,314,450.00	127,293.00
		<b>Total</b>						<b>35.00</b>	<b>52,314,450.00</b>	<b>142,267,937,000.00</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>		
<b>Total</b>			<b>985</b>					<b>35.00</b>	<b>52,314,450.00</b>	131,816.00	142,267,937,000.00
<b>Future</b>											
Sep 2016	ZAUS	Future	624,461	14.7980	14.9269	15.0265	14.7952	22,509	335,010,445.00		
Dec 2016	ZAUS	Future	117,283	15.0670	15.1994	15.2111	15.1318	10,309	156,420,827.70		
Mar 2017	ZAUS	Future	25,395	15.3185	15.4536	15.4751	15.3400	235	3,631,004.00		
Jun 2017	ZAUS	Future	155,289	15.6176	15.7565	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.7154	15.8536	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.7518	15.8913	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7881	15.9290	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.8244	15.9667	0.0000	0.0000	0	0.00		
			<b>925,338</b>					<b>33,053.00</b>	<b>495,062,276.70</b>	<b>115,271,938.00</b>	<b>1,267,825,106,910.50</b>
<b>Option</b>											
Sep 2016	ZAUS	13.24 Put	405	53.1602	45.5699	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	94.5694	77.1809	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	116.2781	96.2392	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	120.2283	99.7296	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	137.0244	114.6310	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	989.9263	1090.8210	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	1,000	256.6322	220.2468	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	378.8888	333.5979	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	624.0616	704.6923	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	426.0616	377.7923	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	613.8771	693.9150	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	476.3928	425.1637	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	564.8341	641.9159	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	508.0868	455.0909	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	446.4647	513.1902	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	1,565	648.4647	586.2902	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	345.0560	402.8117	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	1067.2131	987.8746	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	1144.8384	1062.8604	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	210.7939	253.7421	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.00 Call	201	186.1889	225.8953	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.03 Call	7,500	181.2983	220.3383	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.39 Call	20,000	131.4700	163.5621	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.51 Call	15,000	117.8534	147.9148	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.64 Call	635	104.6995	132.4168	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.66 Call	5,000	102.8110	130.1840	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.70 Call	1,600	99.1399	125.8333	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.00 Call	1,000	75.5463	97.6283	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	48.3308	64.3899	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	17.70 Call	10,000	40.5469	54.6895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	8.0947	15.4073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.4536	11.1359	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	135.0322	113.7123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	159.3924	135.3358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	190.8215	163.9467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	239.1885	208.8155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	326.4778	290.8147	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	398.2540	355.7962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	501.8688	454.9364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	524.2564	476.4629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	585.0411	535.0510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	619.2906	568.1460	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	670.0307	617.2743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	728.2750	673.7858	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	766.6331	711.0716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	844.7760	921.3114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	777.7760	721.9114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	894.7383	834.7345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	900.8071	840.6258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	686.6939	755.5360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1019.6939	956.1360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	651.8684	718.9948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1084.8684	1019.5948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1131.6354	1065.0590	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1207.2296	1138.1869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1291.8784	1220.7173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	544.7947	605.2121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1437.7101	1363.3268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1589.0271	1511.6043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	431.3551	484.7840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1800.1963	1719.7187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1848.1337	1766.7335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	381.1971	431.8940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1977.8208	1894.0388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	340.6314	388.0999	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	317.2487	362.7697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	310.8924	355.8705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	309.3242	354.1702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	303.1405	347.4520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	236.3347	274.5192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	218.5683	254.9972	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	17.69 Call	3,500	215.4094	251.5158	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	190.5217	219.7599	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	186.4004	215.3059	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	183.7281	212.4159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	182.4125	210.9966	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	162.6579	189.6075	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	141.1677	166.2742	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	137.3439	162.1133	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	136.5191	161.2140	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	130.5832	154.7528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	126.8686	150.7027	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	96.9047	124.4176	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	94.0098	120.9471	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	90.6411	116.8996	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	83.2089	107.9343	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	76.8156	100.1802	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	73.1106	95.6673	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	67.0230	88.2188	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	64.5611	85.1940	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	45.9018	61.9919	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	43.0565	58.4036	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	36.8896	50.5697	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	35.4835	48.7716	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	973.0683	914.3789	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1049.9550	990.0360	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1262.8143	1198.8631	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1288.9653	1224.4961	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2019.6190	1942.0109	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	318.7621	358.7313	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	317.8648	357.5508	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	273.3598	308.3092	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	248.7202	282.4616	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	111.0347	138.4795	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	834.4477	780.7444	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1172.1045	1111.1610	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1343.1462	1281.0855	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	583.3786	638.0679	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	509.6129	560.4905	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	409.0171	452.1895	0.0000	0.0000	0	0.00		
			<u>1,207,519</u>					<u>0.00</u>	<u>0.00</u>	<u>26,340,597.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,132,857</b>					<b>33,053.00</b>	<b>495,062,276.70</b>	<b>141,612,535.00</b>	<b>1,267,825,106,910.50</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>
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Grand Total		2,688,526					34,337.00	569,662,560.60	188,513,934	1,756,913,739,844.40
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