



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	384.8618	349.6688	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20,000.00</u>	<u>7,214,600.00</u>
		Total	20,000					0.00	0.00	20,000.00	7,214,600.00
Future											
Nov 2016	DACR	Future	435	2.1152	2.1287	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9,090,195.00</u>
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Oct 2016	DAEU	Future	34	15.6414	15.8049	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.7576	15.9202	0.0000	0.0000	33	520,469.40		
			<u>534</u>					<u>33.00</u>	<u>520,469.40</u>	<u>104,961.00</u>	<u>1,331,569,871.00</u>
		Total	534					33.00	520,469.40	394,561.00	1,331,569,871.00
Future											
Oct 2016	DAGB	Future	85	17.3232	17.4587	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.0081	18.1500	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50,720.00</u>	<u>830,307,812.10</u>
		Total	158					0.00	0.00	241,833.00	830,307,812.10
Future											
Oct 2016	DAUS	Future	0	14.1043	14.2939	0.0000	0.0000	1,955	27,675,762.60		
Oct 2016	DAUS	Future	2,627	14.2037	14.3137	0.0000	0.0000	190	2,687,360.00		
Oct 2016	DAUS	Future	3,640	14.2065	14.3166	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	14.2346	14.3450	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	14.2430	14.3535	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	14.2570	14.3678	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	14.2598	14.3706	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,123	14.2933	14.4040	0.0000	0.0000	1,123	16,075,745.00		

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Dec 2016	DAUS	Future	250	14.3351	14.4457	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.3379	14.4484	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	36	14.3407	14.4512	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.3576	14.4681	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.3806	14.4911	0.0000	0.0000	0	0.00
			<u>13,545</u>					<u>3,268.00</u>	<u>46,438,867.60</u>
									<u>4,385,965.00</u>
									<u>48,863,550,504.50</u>
Option									
Oct 2016	DAUS	14.58 Call	12,000	39.1535	68.5315	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	58.9125	43.9685	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	9.6307	10.1794	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	15.3168	13.8699	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.1771	0.1867	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	17.9479	20.0905	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3273	1.0370	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.2749	0.8927	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	13.0235	13.8815	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	259.5198	221.0022	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	45.3665	74.0574	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	891.5965	805.6824	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	3.2096	5.1129	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	55.3516	46.7421	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	549.2197	645.9798	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	10,000	129.8494	109.9543	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	830.7897	759.3758	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	11.9519	18.5614	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	737.7516	837.1246	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	627.9093	722.4020	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	593.5318	686.3738	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	0	185.2864	164.0638	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	14.00 Call	20,000	467.8235	553.2170	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	412.2015	493.4341	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	386.2042	465.2679	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	337.7900	412.3735	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	277.3248	342.5358	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	160.0336	206.7984	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	46.0917	42.3994	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1405.4935	1318.7650	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	8.0544	14.0090	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	4.4647	4.6563	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	106.6781	97.4514	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.8479	1.0791	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	744.0195	691.0385	0.0000	0.0000	0	0.00

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Jan 2017	DAUS	13.95 Put	2,000	344.3620	315.4991	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	161.6838	190.2642	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	429.0052	398.0140	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	232.8858	268.6879	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	455.8818	429.8388	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	274.2325	306.7660	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	534.8894	502.5516	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	353.8971	392.2829	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	527.4501	499.7289	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	353.9482	385.4087	0.0000	0.0000	0	0.00	
			<u>451,515</u>					<u>20,000.00</u>	<u>0.00</u>	<u>10,013,587.00</u>
		Total	465,060					23,268.00	46,438,867.60	14,399,552.00
										48,863,550,504.50
Future										
Dec 2016	EUUS	Future	11,353	1.1034	1.1062	0.0000	0.0000	0	0.00	
			<u>11,353</u>					<u>0.00</u>	<u>0.00</u>	<u>327,087.00</u>
		Total	11,353					0.00	0.00	3,705,395,394.00
										327,087.00
Future										
Dec 2016	ZAAD	Future	7,161	10.9313	10.9085	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,432	11.0922	11.0691	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	11.2778	11.2561	0.0000	0.0000	0	0.00	
			<u>10,684</u>					<u>0.00</u>	<u>0.00</u>	<u>2,971,864.00</u>
		Total	10,684					0.00	0.00	24,748,069,775.00
										3,004,241.00
Future										
Dec 2016	ZACA	Future	4,333	10.9182	10.9353	0.0000	0.0000	0	0.00	
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64,891.00</u>
		Total	4,333					0.00	0.00	602,557,157.70
										64,891.00
Future										
Dec 2016	ZACR	Future	10	2.1204	2.1334	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>
		Total	10					0.00	0.00	2,502,692,756.00
										109,754.00
Future										
Dec 2016	ZAEU	Future	50,890	15.8357	15.9982	15.9225	15.8100	1,400	22,188,736.10	
Mar 2017	ZAEU	Future	8,000	16.1634	16.3289	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,607	16.5478	16.7170	0.0000	0.0000	0	0.00	
			<u>136,497</u>					<u>1,400.00</u>	<u>22,188,736.10</u>	<u>9,593,848.00</u>
										<u>132,407,006,347.60</u>
Option										

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Dec 2016	ZAEU	16.50 Call	450	293.7481	363.9220	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1270.9780	1163.6949	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	2.2953	3.1126	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4,783,691.00
		Total	142,869					1,400.00	22,188,736.10	14,377,539.00
										132,407,006,347.60
Future										
Dec 2016	ZAFR	Future	1,864	14.5648	14.6844	0.0000	0.0000	0	0.00	
			1,864					0.00	0.00	564,208.00
		Total	1,864					0.00	0.00	564,208.00
										5,891,641,134.30
Future										
Dec 2016	ZAGB	Future	57,691	17.5185	17.6553	17.5800	17.4499	3,456	60,691,670.80	
Mar 2017	ZAGB	Future	5,759	17.8424	17.9818	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	19,955	18.2178	18.3617	0.0000	0.0000	0	0.00	
			83,405					3,456.00	60,691,670.80	6,884,271.00
										113,212,693,096.00
Option										
Dec 2016	ZAGB	16.76 Put	1,050	283.2514	262.2706	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	431.1497	399.6122	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	511.6836	474.7780	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	795.3100	740.0457	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	926.3761	864.2333	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	156.5309	194.0755	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3927.3828	3797.4389	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	7.0750	9.4414	0.0000	0.0000	0	0.00	
			18,555					0.00	0.00	1,746,451.00
		Total	101,960					3,456.00	60,691,670.80	8,630,722.00
										113,212,693,096.00
Future										
Dec 2016	ZAHK	Future	7,100	1.8510	1.8657	0.0000	0.0000	0	0.00	
			7,100					0.00	0.00	25,453.00
		Total	7,100					0.00	0.00	25,453.00
										489,183,408.00
Future										
Dec 2016	ZAJY	Future	13,596	0.1379	0.1402	0.0000	0.0000	1,654	22,984,976.40	
Mar 2017	ZAJY	Future	1,443	0.1407	0.1431	0.0000	0.0000	0	0.00	
			15,039					1,654.00	22,984,976.40	859,655.00
		Total	15,039					1,654.00	22,984,976.40	859,655.00
										9,461,784,758.50
Future										
Dec 2016	ZAKS	Future	1,382	0.1400	0.1412	0.0000	0.0000	0	0.00	

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			1,382					0.00	0.00	24,363.00	336,346,550.00
		Total	1,382					0.00	0.00	24,363.00	336,346,550.00
Future											
	Dec 2016 ZASD	Future	165	10.3382	10.4404	0.0000	0.0000	0	0.00		
			165					0.00	0.00	8,430.00	86,147,692.40
		Total	165					0.00	0.00	8,430.00	86,147,692.40
Future											
	Dec 2016 ZAUM	Future	362	14.3519	14.4623	0.0000	0.0000	10	14,440,000.00		
	Mar 2017 ZAUM	Future	91	14.5911	14.7030	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	51	14.8702	14.9842	0.0000	0.0000	0	0.00		
			504					10.00	14,440,000.00	132,738.00	149,989,018,610.00
		Total	504					10.00	14,440,000.00	137,261.00	149,989,018,610.00
Future											
	Dec 2016 ZAUS	Future	407,762	14.3519	14.4623	14.4800	14.2792	79,890	1,146,195,862.00		
	Mar 2017 ZAUS	Future	104,697	14.5911	14.7030	14.6721	14.5443	376	5,501,121.00		
	Jun 2017 ZAUS	Future	150,436	14.8702	14.9842	14.8101	14.7956	6,185	92,516,331.00		
	Sep 2017 ZAUS	Future	4,150	15.1309	15.2473	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.4403	15.5570	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.7736	15.8884	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.1069	16.2198	0.0000	0.0000	0	0.00		
			667,855					86,451.00	1,244,213,314.00	123,381,698.00	1,383,424,820,294.60
Option											
	Dec 2016 ZAUS	11.80 Put	250	10.0784	9.8321	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.59 Put	2,800	33.5086	32.9443	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.75 Put	25,850	42.4197	41.6657	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.00 Put	151,550	64.8228	59.7093	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.22 Put	725	98.7738	90.9550	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Call	2,800	1134.0487	1234.8129	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Put	7,800	122.1487	112.5129	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.35 Put	4,500	124.2648	114.4669	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.50 Put	26,886	159.2949	146.8290	0.0000	0.0000	2,400	0.00		
	Dec 2016 ZAUS	13.70 Call	1,230	869.2324	961.8145	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.70 Put	2,000	217.3324	199.5145	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.75 Put	12,000	234.6709	214.4939	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.77 Put	19,800	241.8420	221.1334	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	14.00 Call	23,450	685.9997	769.3527	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	14.00 Put	88,460	334.0997	307.0527	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	14.05 Call	300	658.4346	740.3316	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	14.08 Call	5,000	642.3014	723.3125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	636.9902	717.7066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	379.8124	349.8310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	389.3598	358.7802	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	590.6959	668.7066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	580.7717	658.1755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	428.8717	395.8755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	454.6395	420.1095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	5,165	481.2159	445.1444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	497.5469	460.5432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	514.9531	588.0381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	531.7365	492.1856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	489.5008	559.8695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	567.3826	524.9408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	449.8176	516.1018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	597.9176	553.8018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	604.1142	559.6642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	413.0844	476.0394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	680.7164	632.2835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	700.4956	651.0777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	382.4155	442.4231	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	727.2429	676.5262	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	795.9409	742.0173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	341.8830	397.7286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	330.2595	384.8517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	66,779	292.5121	342.8409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	940.6121	880.5409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	268.2720	315.5841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	246.1363	290.5546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1094.2363	1028.2546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1102.1269	1035.8731	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	229.7703	272.0437	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	207.2877	246.4906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1255.3877	1184.1906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	193.5762	230.8323	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1338.4005	1264.7811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1397.3804	1322.1425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1491.4062	1413.7436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1595.6915	1515.5558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	141.2579	170.8156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	123.8950	150.8559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1771.9950	1688.5559	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	16.11 Call	7,150	112.5893	137.5902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	94.7352	116.4989	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2200.7306	2109.7944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2256.6299	2164.8927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	77.2120	95.6145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2406.7356	2313.0158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	64.2060	79.9734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	57.1892	71.4812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	54.8923	68.6912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	53.1284	66.5461	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	39.3165	49.2535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	36.3269	45.6780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	32.4528	41.0256	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	31.7834	40.2200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	25.7683	32.9418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	24.7721	31.7296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	24.1348	30.9531	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	23.8236	30.5741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	13.1933	18.7719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	11.9401	17.0973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	11.6772	16.7446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	9.8716	14.3079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	8.8172	12.8723	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	5.2553	7.9301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	4.9571	7.5082	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	4.6206	7.0299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	3.9176	6.0236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	3.3569	5.2127	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	3.0508	4.7665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	2.5781	4.0716	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	2.3977	3.8043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	1.2354	2.0451	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.8065	1.3719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.7475	1.2778	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	39.4370	38.0787	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	142.5418	132.8486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	492.0550	460.5024	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	590.6392	554.9620	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	643.4647	605.7148	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	785.7089	742.4532	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1167.7100	1111.7335	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1261.5495	1202.9153	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.48 Call	30,000	462.2437	512.6424	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1520.6672	1455.0206	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1552.1739	1485.8017	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.80 Call	180	390.9015	435.3661	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.22 Call	45,132	313.8112	352.4694	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2396.2318	2315.5875	0.0000	0.0000	760	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	178.6601	203.6138	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	121.0703	135.4021	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	120.7299	135.0155	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	104.3013	116.3452	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	82.5529	96.0590	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.24 Call	0	24.8118	0.0000	0.0000	0.0000	2,767	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	21.9888	26.7189	0.0000	0.0000	1,520	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	470.1115	445.2243	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	485.3109	459.9282	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	583.0729	554.3007	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	616.1220	583.8045	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	640.3200	605.4221	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1002.9442	957.0250	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1400.2099	1345.0305	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	691.0307	744.8543	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1600.8307	1540.6543	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	670.2622	722.9084	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	612.2486	661.4956	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	576.9035	624.0029	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	483.8402	526.1151	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	302.5007	326.1381	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	269.0339	289.8150	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	196.4130	222.7163	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	189.5724	173.1778	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	493.7422	466.5909	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	497.4245	470.1522	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	684.5187	651.6811	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	729.7255	695.6728	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	788.4554	840.4292	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	699.3892	747.7614	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	653.2907	699.3200	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	548.9120	516.0881	0.0000	0.0000	0	0.00		
			<u>2,027,390</u>					<u>7,447.00</u>	<u>0.00</u>	<u>29,653,994.00</u>	<u>0.00</u>
	Total		2,695,245					93,898.00	1,244,213,314.00	153,035,692.00	1,383,424,820,294.60

<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		3,478,695					123,719.00	1,411,478,034.30	204,167,494	1,914,773,011,545.60
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