



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Jul 2016	DAEU	Future	136	16.4512	16.4710	0.0000	0.0000	0	0.00	
Jul 2016	DAEU	Future	65	16.5113	16.5301	0.0000	0.0000	0	0.00	
Aug 2016	DAEU	Future	3	16.5811	16.5992	0.0000	0.0000	0	0.00	
Sep 2016	DAEU	Future	34	16.7626	16.7811	0.0000	0.0000	0	0.00	
			<u>238</u>					<i>0.00</i>	<i>0.00</i>	<i>103,575.00</i>
		Total	238					0.00	0.00	393,175.00
Future										
Aug 2016	DAGB	Future	131	19.2839	19.4567	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	20.3589	20.5450	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>
Option										
Sep 2016	DAGB	21.20 Put	12,264	1917.3223	1763.9419	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	7.3644	9.0583	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>180,113.00</i>
		Total	24,732					0.00	0.00	217,906.00
Future										
Jul 2016	DAUS	Future	2,110	14.9124	14.8476	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	265	14.9153	14.8506	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	Future	1,541	14.9183	14.8536	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	1,713	14.9392	14.8744	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	646	14.9691	14.9041	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	3,367	15.0109	14.9458	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	Future	6	15.0169	14.9518	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	15.0617	14.9965	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	0	15.0974	15.0324	0.0000	0.0000	500	7,583,500.00	
Sep 2016	DAUS	Future	900	15.1003	15.0354	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	Future	830	15.1482	15.0836	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	15.3344	15.2693	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					500.00	7,583,500.00	3,914,211.00	42,243,750,134.10
Option										
Jul 2016	DAUS	14.24 Put	6,000	15.6851	30.5578	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	14.78 Put	6,000	127.6102	169.2018	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.00 Put	6,000	243.1913	300.5286	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.54 Put	6,000	684.7082	755.6072	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	15.15 Put	15,000	431.9832	478.4330	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	16.60 Put	7,229	1700.0341	1767.3737	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	18.19 Call	7,229	2.3166	3.2187	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	0.1072	0.1433	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	13.50 Put	150	10.5250	11.8354	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	5.8514	6.0074	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.45 Call	150	3.9120	3.7817	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.52 Put	18,400	156.5993	181.3612	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	14.68 Call	18,400	463.3086	427.9384	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	12.70 Put	2,000	3.4594	3.0903	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.52 Call	2,000	197.1344	180.1161	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.81 Call	10,000	157.4172	144.0374	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	15.84 Put	5,000	1021.8984	1073.5683	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.39 Call	5,000	21.8075	19.9904	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	16.01 Call	5,000	132.2018	121.1286	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	1.7927	2.2733	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	13.50 Put	150	34.6475	40.1950	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	25.5306	23.1485	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	19.8213	17.1431	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	15.00 Call	133	542.0149	507.9971	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	16.50 Call	121	141.7216	130.0670	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	480.2847	509.5985	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	23.2209	23.5146	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	4.8999	5.6206	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	74.9732	78.6768	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	55.4652	53.1557	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	50.6417	48.7676	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	7.2269	7.8907	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	106.1040	110.7880	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	82.1577	79.4520	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	79.5327	76.9995	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.25 Put	9,960	74.8432	78.9864	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	15.06 Put	9,960	626.8692	651.5386	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	16.14 Call	9,960	384.1614	359.2692	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	585.5785	609.3183	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	373.6634	349.8096	0.0000	0.0000	0	0.00	

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Nov 2016	DAUS	13.26 Put	9,615	89.8078	97.8382	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	975.6936	1006.4945	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	272.0299	252.4371	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	9.4509	10.3040	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	135.3963	144.5930	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	109.6977	106.2499	0.0000	0.0000	0	0.00
			201,627					0.00	0.00
		Total	213,515					500.00	7,583,500.00
									12,067,177.00
									42,243,750,134.10
Future									
Sep 2016	EUUS	Future	13,073	1.1091	1.1152	0.0000	0.0000	0	0.00
			13,073					0.00	0.00
		Total	13,073					0.00	0.00
									281,326.00
									3,192,049,294.00
Future									
Sep 2016	ZAAD	Future	8,463	11.2563	11.1798	11.2483	11.2483	5	56,241.50
Dec 2016	ZAAD	Future	381	11.4274	11.3505	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	2,937	11.5884	11.5105	0.0000	0.0000	0	0.00
			11,781					5.00	56,241.50
		Total	11,781					5.00	56,241.50
									2,901,616.00
									23,648,103,248.50
Future									
Sep 2016	ZADK	Future	132	2.2491	2.2463	0.0000	0.0000	0	0.00
			132					0.00	0.00
		Total	132					0.00	0.00
									1,784.00
									40,486,205.00
Future									
Sep 2016	ZAEU	Future	47,598	16.7188	16.7371	16.7604	16.7122	347	5,809,411.60
Dec 2016	ZAEU	Future	17,915	17.0857	17.1051	17.1267	17.1250	200	3,425,170.00
Mar 2017	ZAEU	Future	5,000	17.4353	17.4554	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.8539	17.8734	0.0000	0.0000	0	0.00
			147,804					547.00	9,234,581.60
		Total	147,804						
									9,151,138.00
									125,294,266,640.10
Option									
Sep 2016	ZAEU	17.00 Call	700	466.1921	456.6792	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	802.6674	773.1399	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	114.3889	97.6076	0.0000	0.0000	0	0.00
			6,622					0.00	0.00
		Total	154,426					547.00	9,234,581.60
									13,839,229.00
									125,294,266,640.10
Future									
Sep 2016	ZAFR	Future	6,340	15.4809	15.4704	0.0000	0.0000	0	0.00

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			6,340					0.00	0.00
		Total	6,340					0.00	0.00
Future									
Sep 2016	ZAGB	Future	65,093	19.4272	19.6017	19.5686	19.4300	2,696	52,474,825.80
Dec 2016	ZAGB	Future	679	19.8095	19.9891	0.0000	0.0000	0	0.00
Mar 2017	ZAGB	Future	287	20.1716	20.3554	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	9,525	20.6019	20.7912	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	20.8514	21.0300	0.0000	0.0000	0	0.00
			76,104					2,696.00	52,474,825.80
									5,988,005.00
									96,607,677,090.70
Option									
Sep 2016	ZAGB	18.90 Put	15,000	373.6999	305.9170	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	45.4626	51.3721	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	23.60 Call	10,000	22.4489	22.4426	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	21.8045	21.6065	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	133.2648	115.8060	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	386.2507	334.7166	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	2074.1330	1935.1007	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	3417.5749	3257.9701	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	91.8383	106.5004	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	14.0974	17.3279	0.0000	0.0000	0	0.00
			43,304					0.00	0.00
		Total	119,408					2,696.00	52,474,825.80
									7,694,444.00
									96,607,677,090.70
Future									
Sep 2016	ZAJY	Future	760	0.1497	0.1481	0.1508	0.1508	5	75,400.00
Dec 2016	ZAJY	Future	7,469	0.1530	0.1514	0.0000	0.0000	0	0.00
Mar 2017	ZAJY	Future	1,490	0.1561	0.1545	0.0000	0.0000	0	0.00
			9,719					5.00	75,400.00
		Total	9,719					5.00	75,400.00
									754,473.00
									7,994,437,051.80
Future									
Sep 2016	ZAKS	Future	1,266	0.1471	0.1466	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		Total	1,266					0.00	0.00
									20,449.00
									283,026,470.00
Future									
Sep 2016	ZAUM	Future	876	15.0736	15.0085	15.1192	15.0767	28	42,254,500.00
Dec 2016	ZAUM	Future	71	15.3497	15.2846	15.3864	15.3864	1	1,538,640.00
Mar 2017	ZAUM	Future	53	15.6083	15.5426	15.6382	15.6382	1	1,563,820.00
			1,000					30.00	45,356,960.00
									127,200.00
									142,129,284,050.00

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Total		1,000					30.00	45,356,960.00	131,723.00	142,129,284,050.00	
Future											
Sep 2016	ZAUS	Future	634,164	15.0736	15.0085	15.1700	15.0129	35,379	532,965,281.00		
Dec 2016	ZAUS	Future	118,243	15.3497	15.2846	15.3885	15.2951	2,515	38,653,051.00		
Mar 2017	ZAUS	Future	25,475	15.6083	15.5426	15.6900	15.6400	425	6,652,415.00		
Jun 2017	ZAUS	Future	155,289	15.9164	15.8496	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	16.0159	15.9396	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	16.0588	15.9810	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.1016	16.0224	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.1445	16.0638	0.0000	0.0000	0	0.00		
			936,081					38,319.00	578,270,747.00	115,224,516.00	1,267,115,357,888.70
Option											
Sep 2016	ZAUS	13.24 Put	405	42.8238	46.0112	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	69.7514	75.6924	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	86.3613	93.4749	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	89.3997	96.7245	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	102.3772	110.5769	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	1218.9482	1164.7723	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	2,000	194.6391	208.4237	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	292.8718	312.5188	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	805.8399	762.1330	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	332.2399	353.6330	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	794.0786	750.7258	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	374.6627	397.8301	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	737.1118	695.5373	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	401.5801	425.8181	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	593.6774	557.1188	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	65	520.0774	548.6188	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	468.4172	437.8581	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	893.7882	933.2631	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	964.7987	1005.8001	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	296.5218	274.8600	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.00 Call	201	264.1216	244.3712	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.03 Call	7,500	257.6385	238.2794	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.39 Call	20,000	191.0324	175.9036	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.51 Call	15,000	172.8931	158.9496	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.64 Call	635	154.8833	142.0196	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.66 Call	5,000	152.2624	139.5808	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.70 Call	1,600	147.1508	134.8267	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.00 Call	1,000	113.9374	104.0067	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	74.6346	67.7458	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	17.70 Call	10,000	63.1459	57.1992	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	18.2869	15.7529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	10.8399	11.4854	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	106.1626	113.7201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	127.2190	135.6128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	155.0377	164.4327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	196.4412	206.8060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	271.0011	283.8679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	330.1614	344.8197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	418.7010	436.8241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	89,489	438.4450	457.0609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	492.3050	512.1878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	522.8018	543.3665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	568.1703	589.7179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	620.5041	643.1236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	655.1122	678.4139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	1014.8837	973.2822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	665.1837	688.6822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	770.3497	795.7751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	775.8157	801.3338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	833.3777	796.0445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	883.6777	911.4445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	793.3698	757.0760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	943.6698	972.4760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	986.7443	1016.2700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1056.1789	1086.8189	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1134.2790	1166.4192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	667.5002	635.0535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1270.7338	1304.8893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1413.2123	1449.2920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	533.6658	505.6593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1614.2466	1652.7687	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1660.1727	1699.0598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	475.2773	449.1352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1784.0118	1824.1581	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	426.6715	402.3773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	398.4946	375.3153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	390.8158	367.9420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	388.9201	366.1246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	381.4353	358.9475	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	299.9904	281.0030	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	278.1375	260.1491	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	274.2402	256.4345	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	237.3848	221.3475	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	231.1346	216.4273	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	227.7889	213.2412	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	226.1455	211.6752	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	201.3765	188.1033	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	174.3402	162.4154	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	169.5197	157.8407	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	168.4796	156.8533	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	160.9899	149.7504	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	156.2975	145.3039	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	131.8416	120.3368	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	128.1466	116.8849	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	123.8375	112.8623	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	114.2934	103.9646	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	106.0396	96.2840	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	101.2364	91.8209	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	93.3099	84.4667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	90.0915	81.4848	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	65.4171	58.7158	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	61.6038	55.2137	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	53.2826	47.5898	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	51.3734	45.8445	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	854.1429	881.5732	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	925.3963	953.6338	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1124.2047	1154.5093	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1148.6769	1179.2599	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1839.0422	1876.3643	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	383.3689	363.1889	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	382.0642	361.9276	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	322.9640	305.6199	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	293.3359	276.8409	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	147.4094	133.4895	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	738.9239	767.8042	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1047.6370	1079.8826	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1209.7203	1242.6961	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	678.0724	652.5167	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	593.4063	569.5334	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	467.8567	447.5538	0.0000	0.0000	0	0.00		
			<u>1,207,019</u>					<u>0.00</u>	<u>0.00</u>	<u>26,337,397.00</u>	<u>0.00</u>
	Total		2,143,100					38,319.00	578,270,747.00	141,561,913.00	1,267,115,357,888.70

<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		2,698,730					42,102.00	693,052,255.90	188,460,950	1,756,023,938,637.80
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