



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.0365	2.0786	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											
Aug 2016	DAEU	Future	3	14.8574	15.1117	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	39	14.8934	15.1478	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	15.0188	15.2754	0.0000	0.0000	0	0.00		
			<u>76</u>					<u>0.00</u>	<u>0.00</u>	<u>103 818.00</u>	<u>1 313 075 601.00</u>
		Total	76					0.00	0.00	393 418.00	1 313 075 601.00
Future											
Aug 2016	DAGB	Future	131	17.3136	17.7867	0.0000	0.0000	0	0.00		
Aug 2016	DAGB	Future	3	17.3699	17.8439	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.2744	18.7734	0.0000	0.0000	0	0.00		
			<u>207</u>					<u>0.00</u>	<u>0.00</u>	<u>37 930.00</u>	<u>593 236 100.50</u>
Option											
Aug 2016	DAGB	19.00 Call	11,000	0.8717	3.8310	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3802.4221	3328.5985	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0011	0.0061	0.0000	0.0000	0	0.00		
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191 113.00</u>	<u>0.00</u>
		Total	35,735					0.00	0.00	229 043.00	593 236 100.50
Future											
Aug 2016	DAUS	Future	2,056	13.3110	13.6404	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	13.3470	13.6763	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	104	13.3521	13.6816	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.3908	13.7212	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.4216	13.7527	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	13.4242	13.7554	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	DAUS	Future	70	13.4293	13.7606	0.0000	0.0000	70	948,234.00
Oct 2016	DAUS	Future	830	13.4652	13.7973	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.4979	13.8312	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.6214	13.9582	0.0000	0.0000	0	0.00
			<u>10,337</u>					<u>70.00</u>	<u>948,234.00</u>
									<u>3 962 496.00</u>
									<u>42 927 589 216.10</u>

Option

Aug 2016	DAUS	12.70 Put	2,000	0.0000	0.3538	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	1123.7099	800.5474	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	0.0000	0.0337	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.21 Call	10,000	0.1381	8.7946	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	0.0162	0.0847	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.22 Put	6,600	905.7288	590.8367	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	1114.8611	791.7774	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	2523.9133	2195.1927	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.3129	0.2851	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	0.0002	0.0661	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.32 Call	2,000	173.4383	0.0000	0.0000	0.0000	6,000	0.00
Aug 2016	DAUS	14.08 Put	6,600	758.9078	483.1585	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	913.6977	618.0966	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.9275	0.6993	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	279.5524	131.7466	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.0314	0.0565	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.0155	0.0297	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	19.4923	0.0000	0.0000	0.0000	80,000	0.00
Aug 2016	DAUS	14.75 Call	0	3.7301	16.6233	0.0000	0.0000	40,000	0.00
Aug 2016	DAUS	15.15 Call	40,000	1.5629	6.3759	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.3630	1.4016	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	543.6695	321.9426	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	647.5712	406.3698	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	33.6016	99.7049	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	8.5186	24.8171	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	1.0449	1.1781	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1577.7663	1269.5036	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.0928	0.2717	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	5.1787	4.8495	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	378.4136	235.3586	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.5953	0.9936	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.4404	0.7367	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	120.5389	197.5748	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	20.6690	14.8578	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	439.2838	299.6057	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.5502	2.2103	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Oct 2016	DAUS	18.85 Call	150	0.4787	1.9633	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	13.25 Put	9,960	315.8834	205.4556	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	15.06 Put	9,960	1649.7374	1370.8914	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	16.14 Call	9,960	28.2965	49.2463	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	14.95 Put	8,695	1550.5079	1281.1740	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	16.36 Call	8,695	34.0975	54.8065	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	13.60 Call	21,000	459.6620	0.0000	0.0000	0.0000	21,000	0.00			
Nov 2016	DAUS	14.25 Call	31,500	254.7578	0.0000	0.0000	0.0000	31,500	0.00			
Nov 2016	DAUS	13.26 Put	9,615	358.9816	244.1046	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	15.60 Put	9,615	2133.8964	1843.3384	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	17.09 Call	9,615	28.5562	41.7492	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	11.80 Put	250	38.0526	25.5452	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	13.50 Put	150	490.6362	354.3495	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	19.40 Call	400	4.6514	9.4015	0.0000	0.0000	0	0.00			
Jan 2017	DAUS	13.95 Put	2,000	797.7371	631.8759	0.0000	0.0000	0	0.00			
Jan 2017	DAUS	16.17 Call	2,000	132.0668	187.4686	0.0000	0.0000	0	0.00			
Jan 2017	DAUS	14.10 Put	1,000	901.6067	727.2575	0.0000	0.0000	0	0.00			
Jan 2017	DAUS	15.89 Call	1,000	178.9348	248.8023	0.0000	0.0000	0	0.00			
Apr 2017	DAUS	13.95 Put	1,000	845.5665	699.8271	0.0000	0.0000	0	0.00			
Apr 2017	DAUS	17.02 Call	1,000	209.5443	269.9270	0.0000	0.0000	0	0.00			
Apr 2017	DAUS	14.10 Put	1,000	940.9432	788.6737	0.0000	0.0000	0	0.00			
Apr 2017	DAUS	16.67 Call	1,000	259.4089	338.4278	0.0000	0.0000	0	0.00			
Jul 2017	DAUS	13.95 Put	1,000	908.6168	773.0172	0.0000	0.0000	0	0.00			
Jul 2017	DAUS	17.98 Call	1,000	280.3731	341.2658	0.0000	0.0000	0	0.00			
			<u>395,469</u>					<u>178,500.00</u>	<u>0.00</u>	<u>8 692 466.00</u>	<u>0.00</u>	
Total			405,806					178,570.00	948,234.00	12 654 962.00	42 927 589 216.10	
Future	Sep 2016	EUUS	Future	11,955	1.1178	1.1095	0.0000	0.0000	0	0.00		
			<u>11,955</u>					<u>0.00</u>	<u>0.00</u>	<u>283 640.00</u>	<u>3 217 892 402.00</u>	
Total			11,955					0.00	0.00	283 640.00	3 217 892 402.00	
Future	Sep 2016	ZAAD	Future	8,795	10.3329	10.5075	10.3500	10.3283	166	1,717,185.70		
Dec 2016	ZAAD	Future	7	10.4876	10.6653	0.0000	0.0000	0	0	0.00		
Mar 2017	ZAAD	Future	3,305	10.6355	10.8169	10.6548	10.6200	16	170,004.80			
			<u>12,107</u>					<u>182.00</u>	<u>1,887,190.50</u>	<u>2 879 024.00</u>	<u>23 754 582 903.00</u>	
Total			12,107					182.00	1,887,190.50	2 911 401.00	23 754 582 903.00	
Future	Sep 2016	ZACA	Future	20	10.2712	10.4269	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			20					0.00	0.00	43 253.00	367 916 755.50
		Total	20					0.00	0.00	43 253.00	367 916 755.50
Future											
	Sep 2016 ZADK	Future	306	2.0178	2.0518	0.0000	0.0000	0	0.00		
			306					0.00	0.00	2 132.00	47 977 137.00
		Total	306					0.00	0.00	2 132.00	47 977 137.00
Future											
	Sep 2016 ZAEU	Future	32,980	14.9793	15.2351	15.1083	14.9272	6,079	91,561,387.60		
	Dec 2016 ZAEU	Future	18,731	15.3021	15.5634	15.3902	15.2570	22	337,041.00		
	Mar 2017 ZAEU	Future	5,046	15.6105	15.8787	15.7546	15.7546	125	1,969,325.00		
	Jun 2017 ZAEU	Future	77,291	15.9284	16.2004	0.0000	0.0000	0	0.00		
			134,048					6,226.00	93,867,753.60	9 205 154.00	126 150 979 324.90
Option											
	Sep 2016 ZAEU	14.87 Put	10,000	256.9634	183.0025	0.0000	0.0000	0	0.00		
	Sep 2016 ZAEU	15.81 Call	10,000	83.1356	155.0367	0.0000	0.0000	0	0.00		
	Sep 2016 ZAEU	16.68 Call	20,000	17.8200	39.3814	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.50 Call	450	267.0142	353.9333	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	1800.3766	1609.1964	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	1.7996	5.9359	0.0000	0.0000	0	0.00		
			46,372					0.00	0.00	4 783 691.00	0.00
		Total	180,420					6,226.00	93,867,753.60	13 988 845.00	126 150 979 324.90
Future											
	Sep 2016 ZAFR	Future	1,858	13.7427	13.9924	0.0000	0.0000	0	0.00		
			1,858					0.00	0.00	555 318.00	5 760 951 477.40
		Total	1,858					0.00	0.00	555 318.00	5 760 951 477.40
Future											
	Sep 2016 ZAGB	Future	52,210	17.4419	17.9184	17.6560	17.4199	1,721	30,232,209.00		
	Dec 2016 ZAGB	Future	2,522	17.7819	18.2658	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	Future	1,274	18.1046	18.5996	18.2415	18.1754	6	109,382.90		
	Jun 2017 ZAGB	Future	37,392	18.4333	18.9331	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	520	19.1440	19.6760	0.0000	0.0000	0	0.00		
			93,918					1,727.00	30,341,591.90	6 111 032.00	98 949 453 443.40
Option											
	Sep 2016 ZAGB	18.90 Put	1,050	1491.8101	1069.6365	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	22.50 Call	500	4.2680	4.1903	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	23.60 Call	700	1.3584	2.9399	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	25.30 Call	800	0.1242	0.3010	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAGB	17.13 Put	4,885	400.4886	240.0012	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	1107.1820	796.3689	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3691.9032	3230.3335	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	5277.0242	4799.9284	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	18.1713	34.6258	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	2.6238	5.9277	0.0000	0.0000	0	0.00	
			20,054					0.00	0.00	1 729 689.00
		Total	113,972					1,727.00	30,341,591.90	7 840 721.00 98 949 453 443.40
Future										
Sep 2016	ZAJY	Future	14,242	0.1325	0.1341	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1354	0.1370	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1381	0.1398	0.0000	0.0000	0	0.00	
			19,202					0.00	0.00	775 385.00 8 284 844 853.40
		Total	19,202					0.00	0.00	775 385.00 8 284 844 853.40
Future										
Sep 2016	ZAKS	Future	1,266	0.1312	0.1344	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20 449.00 283 026 470.00
		Total	1,266					0.00	0.00	20 449.00 283 026 470.00
Future										
Sep 2016	ZAUM	Future	711	13.4011	13.7317	13.5029	13.3518	55	73,833,510.00	
Dec 2016	ZAUM	Future	112	13.6344	13.9716	13.5842	13.5842	5	6,792,100.00	
Mar 2017	ZAUM	Future	52	13.8539	14.1969	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	3	14.0694	14.4159	0.0000	0.0000	0	0.00	
			878					60.00	80,625,610.00	128 319.00 143 736 556 000.00
		Total	878					60.00	80,625,610.00	132 842.00 143 736 556 000.00
Future										
Sep 2016	ZAUS	Future	496,905	13.4011	13.7317	13.5419	13.3050	66,353	892,607,137.30	
Dec 2016	ZAUS	Future	111,180	13.6344	13.9716	13.7650	13.5308	3,214	43,733,624.90	
Mar 2017	ZAUS	Future	29,143	13.8539	14.1969	13.9760	13.8000	528	7,307,694.40	
Jun 2017	ZAUS	Future	158,060	14.0694	14.4159	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	2,700	14.2616	14.6176	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	14.5411	14.9068	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	14.8205	15.1959	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.1000	15.4851	0.0000	0.0000	0	0.00	
			798,198					70,095.00	943,648,456.60	116 470 440.00 1 284 943 018 449.30
Option										
Sep 2016	ZAUS	13.24 Put	405	219.5665	118.2265	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	13.50 Put	12,700	355.8159	209.4726	0.0000	0.0000	100	0.00
Sep 2016	ZAUS	13.56 Put	20,000	393.0390	235.4206	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	525	472.6056	292.8769	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	486.4927	303.1670	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	543.7132	346.9833	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,100	114.4575	217.7622	0.0000	0.0000	200	0.00
Sep 2016	ZAUS	14.20 Call	700	81.0923	161.6373	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	879.9923	629.9373	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	68.0212	138.8493	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	1146.5746	870.1810	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	39.8603	86.9242	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1238.7603	955.2242	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	38.4552	84.1954	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1332.2093	1042.3842	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	32.1329	71.7455	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1388.7618	1095.5825	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	1,000	25.0829	58.2084	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	18.7079	45.6910	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1617.6079	1313.9910	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	12.6056	32.6985	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	10.3352	27.1458	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2204.5823	1883.6442	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2303.5541	1980.9429	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	3.3830	9.2464	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	2.4131	6.6083	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.9628	3.2163	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.9231	2.5673	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.8892	2.4544	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.8847	2.4388	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.8765	2.4086	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1.0381	2.0250	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0226	0.0878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	46.1352	32.8345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	12,196	143.0244	96.6195	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	147,750	290.2494	204.3615	0.0000	0.0000	200	0.00
Dec 2016	ZAUS	13.22 Put	725	379.7593	274.2901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	439.3986	322.5216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	12,346	514.3265	384.1551	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	559.3631	747.8366	0.0000	0.0000	500	0.00
Dec 2016	ZAUS	13.70 Put	2,000	624.9631	476.2366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	654.9666	501.0019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	500	448.9324	607.3431	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	14.00 Put	54,190	814.5324	635.7431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	953.8317	757.6944	0.0000	0.0000	250	0.00
Dec 2016	ZAUS	14.30 Put	3,100	1026.8140	822.2791	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1139.8669	923.3692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1178.4452	958.4717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1280.6924	1052.0705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1336.8425	1103.7955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1417.8884	1179.2013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1566.5058	1319.1124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	400	217.6788	306.5700	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1583.2788	1334.9700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1753.6027	1496.2157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1762.2360	1504.3536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	162.5836	233.0384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1928.1836	1661.4384	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	151.2830	217.4533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	2016.8830	1745.8533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	2079.4804	1805.6000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2178.6318	1900.5110	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2287.8126	2005.3815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	117.9946	171.0609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	12,196	106.2793	154.5511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2471.8793	2182.9511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	89.1782	125.6939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2918.1345	2611.5808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2975.8374	2667.7701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	79.4932	108.3068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	3130.1759	2819.6785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	71.9784	97.5651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	67.7700	91.5476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	66.3633	89.5352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	65.2718	87.9760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	51.2504	71.6434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	44.6323	67.4517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	43.4827	66.7119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	33.1036	57.1562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	31.3816	54.4575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	30.2802	52.7239	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	29.7432	51.8763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	14.6920	27.3742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	13.5025	25.3559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	13.2509	24.9268	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	19.15 Call	26,053	11.4998	21.9185	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	10.4568	20.1062	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	6.7779	13.5618	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	6.4556	12.9744	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	6.0880	12.3013	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	5.3065	10.8573	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	4.6675	9.6618	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	4.3116	8.9895	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	3.7505	7.9190	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	3.5321	7.4984	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	2.0457	4.5614	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.4426	3.3183	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.3558	3.1358	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	137.3668	0.0000	0.0000	0.0000	250	0.00		
Mar 2017	ZAUS	15.23 Put	90	1756.2330	1526.2243	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1861.6668	1626.8786	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2144.8288	1898.1327	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2178.8377	1930.5358	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	3077.8768	2794.0677	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	94.6183	138.9327	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	94.0436	138.5768	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	66.5688	101.1791	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	52.4110	81.2058	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	13.7375	23.6593	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	1059.8329	907.7022	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1508.1612	1321.0729	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1974.3410	1758.5168	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2199.0209	1973.9691	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	345.7493	436.3354	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	240.3285	294.2780	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	196.1733	264.8599	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	119.7682	169.8357	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	849.6912	764.3605	0.0000	0.0000	0	0.00		
			<u>1,461,786</u>					<u>2,500.00</u>	<u>0.00</u>	<u>27 042 902.00</u>	<u>0.00</u>
	Total		2,259,984					72,595.00	943,648,456.60	143 513 342.00	1 284 943 018 449.30
	Grand Total		3,044,020					259,360.00	1 151 318 836.60	191,347,624	1,779,864,852,727.30