



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.1347	2.1691	0.0000	0.0000	0	0.00		
			<u>435</u>					<i>0.00</i>	<i>0.00</i>	<i>435.00</i>	<i>9,090,195.00</i>
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Aug 2016	DAEU	Future	0	15.8902	16.1019	0.0000	0.0000	39	619,717.80		
Sep 2016	DAEU	Future	34	15.9774	16.2139	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.2050	16.4449	0.0000	0.0000	500	8,120,800.00		
			<u>534</u>					<i>539.00</i>	<i>8,740,517.80</i>	<i>104,860.00</i>	<i>1,329,981,645.20</i>
		Total	534					539.00	8,740,517.80	394,460.00	1,329,981,645.20
Future											
Aug 2016	DAGB	Future	3	18.5695	18.8317	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	18.7111	18.9761	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	19.5562	19.8355	0.0000	0.0000	0	0.00		
			<u>188</u>					<i>0.00</i>	<i>0.00</i>	<i>38,173.00</i>	<i>597,489,572.90</i>
Option											
Sep 2016	DAGB	21.20 Put	12,264	2603.2747	2340.6048	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0038	0.0043	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>191,113.00</i>	<i>0.00</i>
		Total	24,716					0.00	0.00	229,286.00	597,489,572.90
Future											
Aug 2016	DAUS	Future	2,467	14.0660	14.2728	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	14.0660	14.2702	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	14.0783	14.2842	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.1065	14.3128	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.1414	14.3472	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.1443	14.3501	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.1472	14.3530	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	14.1501	14.3558	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	27	14.1641	14.3701	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.1894	14.3958	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.2258	14.4329	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.3568	14.5658	0.0000	0.0000	250	3,592,925.00		
Dec 2016	DAUS	Future	251	14.3596	14.5687	0.0000	0.0000	0	0.00		
			<u>10,759</u>					<u>250.00</u>	<u>3,592,925.00</u>	<u>3,998,010.00</u>	<u>43,411,152,724.00</u>

Option

Aug 2016	DAUS	13.75 Call	2,000	351.3549	544.7030	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	79.8228	199.4643	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	4.2549	10.8257	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.4084	1.2804	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	77.2637	38.6855	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	126.0715	65.7221	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	158.5880	280.5323	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	36.2743	73.5727	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	2.5535	4.7441	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	901.6436	743.1481	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.7233	2.2649	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	358.5764	272.0382	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	1.0357	1.3158	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	89.9933	62.9265	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.7071	3.6349	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.6022	3.4862	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	300.3443	384.8986	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	3.4360	5.1921	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	158.5692	111.2834	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	4.0445	4.2954	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	3.5242	3.8102	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	98.4421	67.0900	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1050.3398	901.0203	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	77.2737	100.8082	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	979.3792	837.5679	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	86.4025	109.3438	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	884.5588	1036.1903	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	531.7351	638.5167	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	137.2396	98.9851	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1514.8273	1350.3088	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	64.1989	79.5865	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	13.7023	9.9217	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	218.8853	165.2511	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	22.1940	28.7834	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	13.95 Put	2,000	445.2625	362.5641	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	264.6623	308.3683	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	527.2233	437.0104	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	341.4296	392.3719	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	511.1546	437.2824	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	346.0103	390.5540	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	585.9463	505.6870	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	427.9829	481.9031	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	556.7731	490.6435	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	416.8401	459.6050	0.0000	0.0000	0	0.00	
			336,669					0.00	0.00	8,713,466.00
		Total	347,428					250.00	3,592,925.00	12,711,476.00
										43,411,152,724.00
Future										
Sep 2016	EUUS	Future	13,346	1.1285	1.1288	0.0000	0.0000	0	0.00	
			13,346					0.00	0.00	285,031.00
		Total	13,346					0.00	0.00	3,233,572,769.00
Future										
Sep 2016	ZAAD	Future	10,583	10.8132	10.9001	10.8190	10.8000	250	2,703,692.40	
Dec 2016	ZAAD	Future	1,015	10.9835	11.0713	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,531	11.1458	11.2357	11.1330	11.1330	34	378,522.00	
			15,129					284.00	3,082,214.40	2,894,535.00
		Total	15,129					284.00	3,082,214.40	23,915,857,971.90
Future										
Sep 2016	ZACA	Future	2,230	10.9587	11.0796	0.0000	0.0000	0	0.00	
			2,230					0.00	0.00	47,663.00
		Total	2,230					0.00	0.00	413,818,755.50
Future										
Sep 2016	ZADK	Future	312	2.1406	2.1718	0.0000	0.0000	0	0.00	
			312					0.00	0.00	2,210.00
		Total	312					0.00	0.00	49,622,037.00
Future										
Sep 2016	ZAEU	Future	37,925	15.9321	16.1688	16.0742	15.9400	561	8,966,853.70	
Dec 2016	ZAEU	Future	17,983	16.2866	16.5282	0.0000	0.0000	510	8,393,325.00	
Mar 2017	ZAEU	Future	5,023	16.6247	16.8725	16.6500	16.6489	46	765,874.70	
Jun 2017	ZAEU	Future	77,291	17.0249	17.2775	0.0000	0.0000	500	8,573,750.00	
			138,222					1,617.00	26,699,803.40	9,279,137.00
										127,336,536,515.00

<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>	
Option										
Sep 2016	ZAEU	14.87 Put	10,000	27.9922	20.5331	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	376.6777	539.7912	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	100.6313	169.8575	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	593.9762	712.1924	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1075.0237	930.2168	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	19.0523	24.6531	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,783,691.00
		Total	184,594					1,617.00	26,699,803.40	14,062,828.00
										127,336,536,515.00
Future										
Sep 2016	ZAFR	Future	1,858	14.6023	14.8109	0.0000	0.0000	0	0.00	
			1,858					0.00	0.00	555,318.00
		Total	1,858					0.00	0.00	555,318.00
										5,760,951,477.40
Future										
Sep 2016	ZAGB	Future	47,195	18.6433	18.9084	18.8156	18.6180	6,134	115,348,400.10	
Dec 2016	ZAGB	Future	21,766	19.0180	19.2883	19.0038	19.0038	9,569	183,655,542.60	
Mar 2017	ZAGB	Future	1,241	19.3728	19.6492	19.3282	19.3282	19	367,235.80	
Jun 2017	ZAGB	Future	9,525	19.7914	20.0729	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	20.6106	20.9008	0.0000	0.0000	0	0.00	
			80,247					15,722.00	299,371,178.50	6,325,347.00
										102,896,051,596.60
Option										
Sep 2016	ZAGB	18.90 Put	1,050	512.1798	380.2315	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	2.1903	3.5263	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.1753	2.1576	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.1605	0.5728	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	125.3344	104.9387	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2568.0821	2346.5696	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	50.8733	56.5615	0.0000	0.0000	0	0.00	
			17,705					0.00	0.00	1,734,387.00
		Total	97,952					15,722.00	299,371,178.50	8,059,734.00
										102,896,051,596.60
Future										
Sep 2016	ZAJY	Future	18,271	0.1406	0.1426	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1437	0.1457	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1467	0.1488	0.0000	0.0000	0	0.00	
			23,231					0.00	0.00	779,419.00
		Total	23,231					0.00	0.00	779,419.00
										8,338,757,101.10

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2016	ZAKS	Future	1,266	0.1388	0.1408	0.0000	0.0000	0	0.00		
			<u>1,266</u>					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	ZANZ	Future	100	10.3625	10.4502	0.0000	0.0000	0	0.00		
			<u>100</u>					0.00	0.00	143,850.00	1,100,211,760.00
		Total	100					0.00	0.00	163,850.00	1,100,211,760.00
Future											
Sep 2016	ZAUM	Future	596	14.1181	14.3243	14.1646	14.1193	58	82,132,840.00		
Dec 2016	ZAUM	Future	167	14.3738	14.5832	14.4416	14.4416	1	1,444,160.00		
Mar 2017	ZAUM	Future	54	14.6122	14.8267	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.8937	15.1127	0.0000	0.0000	0	0.00		
			<u>820</u>					59.00	83,577,000.00	129,390.00	145,201,555,630.00
		Total	820					59.00	83,577,000.00	133,913.00	145,201,555,630.00
Future											
Sep 2016	ZAUS	Future	465,692	14.1181	14.3243	14.2692	14.0000	43,494	615,116,623.10		
Dec 2016	ZAUS	Future	104,735	14.3738	14.5832	14.5287	14.2950	27,924	404,033,629.30		
Mar 2017	ZAUS	Future	30,952	14.6122	14.8267	14.7500	14.6202	268	3,919,966.00		
Jun 2017	ZAUS	Future	149,771	14.8937	15.1127	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.1627	15.3858	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.4380	15.6647	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7132	15.9436	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.9885	16.2225	0.0000	0.0000	0	0.00		
			<u>754,660</u>					71,686.00	1,023,070,218.40	117,613,362.00	1,300,842,219,817.40
Option											
Sep 2016	ZAUS	13.00 Put	10,000	19.3925	13.8508	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	34.0165	25.8341	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	67.9580	48.7877	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	81.4741	56.1478	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	113.9160	77.9386	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	120.0574	82.4569	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	146.7949	102.3716	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	53,900	356.8066	497.5947	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Put	3,500	238.7066	173.2947	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	264.7957	383.7115	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	346.6957	259.4115	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	227.1663	334.5152	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	547.5005	428.8220	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	14.60 Call	1,000	140.8351	219.2063	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	622.7351	494.9063	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	136.3098	212.9233	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	701.4238	565.0605	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	115.6407	183.8470	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	750.1283	608.9561	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	4,300	70.4189	120.6442	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	952.3189	796.3442	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	48.4112	86.9817	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	39.9952	73.6035	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1504.8931	1319.8230	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1601.4180	1412.7992	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	15.0818	28.6125	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	11.5408	21.9687	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	6.7069	12.7239	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	5.6400	10.6571	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	4.6958	8.8216	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	4.5672	8.5712	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	4.3219	8.0935	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.0517	3.8055	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.4079	0.7515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.0588	13.3676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	52.7472	39.7425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	59.9771	45.3138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	117.8241	85.9724	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	165.3833	124.1178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1230.0673	1392.5974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	196.2673	149.3974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	199.0070	151.6547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	245.0008	188.4246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	991.1701	1131.3782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	317.3701	248.1782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	337.2439	265.2934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	345.3958	272.3377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,000	821.0398	944.6813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	87,390	447.2398	361.4813	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	14.08 Call	5,000	779.9185	899.1865	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	774.9009	893.6274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	496.1105	404.8932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	506.2110	0.0000	0.0000	0.0000	5,550	0.00
Dec 2016	ZAUS	14.18 Call	4,200	730.9604	844.8302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	547.6891	451.0870	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	14.30 Put	3,100	601.9093	500.0211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	688.5506	578.4237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	719.0177	605.8592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	800.9904	680.4431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	846.7191	722.8718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	913.8872	785.4798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	469.2755	0.0000	0.0000	0.0000	11,900	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1040.7788	903.7995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	429.0615	500.5717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1055.2615	917.3717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1203.9970	1058.3212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1211.6101	1065.5685	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	333.0552	389.7766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1359.2552	1206.5766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	312.8893	366.3886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1439.0893	1283.1886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1495.2155	1337.7270	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1584.7137	1424.8643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1684.0522	1521.3505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	249.7340	295.0430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	227.0055	268.3715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1853.2055	1685.1715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	186.9073	221.1562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2265.5569	2087.2241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2319.4628	2140.0157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	161.2864	190.8786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2464.3966	2282.1780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	141.2642	167.1611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	130.2285	153.8187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	127.4803	149.3533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	125.3495	145.8874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	107.3269	121.2271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	103.0306	116.1504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	97.3031	109.3891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	96.2942	108.1964	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	86.9000	97.1257	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	85.2808	95.2214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	84.2347	93.9896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	83.7199	93.3850	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	52.3187	65.5208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	48.8641	61.3287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	48.1257	60.4313	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	42.9085	54.0770	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	39.7277	50.1900	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	27.9503	35.6982	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	26.8661	34.3550	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	25.6172	32.8055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	22.9121	29.4405	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	20.6431	26.6082	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	19.3539	24.9946	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	17.2790	22.3900	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	16.4558	21.3540	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	10.5463	13.8630	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	7.9307	10.5092	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	7.5388	10.0041	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	44.7152	31.2204	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1245.4991	1113.0616	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1338.4196	1201.7053	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1593.8495	1445.8716	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1624.8557	1475.7533	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2453.8438	2284.0940	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	177.0863	193.4206	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	176.6439	192.9128	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	155.1332	168.1521	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	126.9093	151.0534	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	41.0324	50.4730	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	615.0024	542.4683	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	672.5572	592.9352	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1044.0867	935.6997	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1444.1454	1317.2354	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1644.7114	1509.1231	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	643.3370	714.2563	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	548.6748	611.0050	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	356.8686	391.2408	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	321.1002	350.4905	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	244.2102	283.8255	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	182.0583	0.0000	0.0000	0.0000	4,000	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	507.2532	0.0000	0.0000	0.0000	2,000	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	584.3394	546.8450	0.0000	0.0000	0	0.00		
			<u>1,667,246</u>					<u>24,450.00</u>	<u>0.00</u>	<u>27,643,640.00</u>	<u>0.00</u>
Total			2,421,906					96,136.00	1,023,070,218.40	145,257,002.00	1,300,842,219,817.40

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		3,135,857					114,607.00	1,448,133,857.50	193,468,774	1,803,146,357,496.80
-------------	--	-----------	--	--	--	--	------------	------------------	-------------	----------------------