



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	682.1685	682.1685	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											
Oct 2016	CAHA	Future	30,000	42.6088	42.6088	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
		Total	30,000					0.00	0.00	30,000.00	1,490,700.00
Future											
Nov 2016	DACR	Future	435	2.0927	2.0589	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											
Sep 2016	DAEU	Future	34	15.5950	15.2974	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.7861	15.5078	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,860.00</u>	<u>1,329,981,645.20</u>
		Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future											
Oct 2016	DAGB	Future	117	18.0038	17.7754	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	18.0840	17.8545	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.7953	18.5534	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>0.00</u>	<u>0.00</u>	<u>50,488.00</u>	<u>826,199,315.60</u>
		Total	231					0.00	0.00	241,601.00	826,199,315.60
Future											
Sep 2016	DAUS	Future	0	13.8230	13.6611	0.0000	0.0000	2,740	37,875,020.00		

<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	403	13.8789	13.6611	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.8741	13.6687	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	56	13.8767	13.6713	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.8817	13.6767	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.8894	13.6845	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.8972	13.6923	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	13.8999	13.6949	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,500	13.9346	13.7286	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.9373	13.7312	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	19	13.9641	13.7576	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9857	13.7789	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.9884	13.8697	0.0000	0.0000	1,000	13,869,700.00		
Dec 2016	DAUS	Future	250	14.0622	13.8536	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.0650	13.8563	0.0000	0.0000	0	0.00		
			<u>33,762</u>					<u>3,740.00</u>	<u>51,744,720.00</u>	<u>4,306,763.00</u>	<u>47,772,026,500.90</u>

Option

Sep 2016	DAUS	15.00 Call	10,000	0.1362	0.0516	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.75 Call	30,000	184.3577	75.6458	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	16.3515	9.0795	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.45 Call	10,000	9.5963	5.5360	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	736.8539	947.4257	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	3.3981	2.2792	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	733.2106	934.8596	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.43 Put	16,000	19.4267	48.7478	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	97.3068	214.2700	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	145.6731	265.3855	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	181.2537	98.2840	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	166.3042	89.5975	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	59.0328	27.8006	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	42.8612	23.4431	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	585.6612	771.1431	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	154.3760	91.3774	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	53.9988	31.0252	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	214.6617	332.8277	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	60.4038	112.5261	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	95.1302	164.0547	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.6923	0.8990	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	92.1811	157.6957	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.5757	0.2359	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.4948	0.2001	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	42.6349	81.4590	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	475.8872	631.3551	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>		
Oct 2016	DAUS	14.96 Call	2,000	44.3538	30.3770	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	15.06 Put	9,960	1162.0562	1356.7299	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	16.14 Call	9,960	4.7573	2.5316	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	1079.3636	1257.7726	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	9.3773	6.4238	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	560.8510	430.4528	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	255.4729	187.3330	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	98.5263	145.8728	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1665.0185	1854.8974	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	8.5921	5.8784	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	6.3649	7.3020	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	183.4412	250.5152	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	0.3912	0.2106	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	935.8003	1092.8872	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	448.7161	556.3639	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	123.5843	103.2106	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	542.8618	658.8781	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	178.7906	150.1879	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	537.3368	632.5523	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	210.3227	185.4949	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	622.4357	724.5470	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	274.8553	241.6739	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	584.0781	676.2574	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	285.1539	264.7489	0.0000	0.0000	0	0.00		
			<u>494,515</u>					<u>0.00</u>	<u>0.00</u>	<u>9,595,387.00</u>	<u>0.00</u>
Total			528,277					3,740.00	51,744,720.00	13,902,150.00	47,772,026,500.90
Future											
Dec 2016	EUUS	Future	13,266	1.1271	1.1236	0.0000	0.0000	0	0.00		
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>	<u>324,948.00</u>	<u>3,681,709,787.00</u>
Total			13,266					0.00	0.00	324,948.00	3,681,709,787.00
Future											
Dec 2016	ZAAD	Future	12,625	10.7747	10.5980	10.7629	10.7629	50	538,145.00		
Mar 2017	ZAAD	Future	3,292	10.9293	10.7499	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	91	11.1099	10.9262	0.0000	0.0000	0	0.00		
			<u>16,008</u>					<u>50.00</u>	<u>538,145.00</u>	<u>2,941,448.00</u>	<u>24,420,508,055.80</u>
Total			16,008					50.00	538,145.00	2,973,825.00	24,420,508,055.80
Future											
Dec 2016	ZACA	Future	4,333	10.7523	10.4675	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			4,333					0.00	0.00	64,878.00	602,420,397.70	
		Total	4,333					0.00	0.00	64,878.00	602,420,397.70	
Future												
	Dec 2016	ZAEU	Future	44,296	15.8685	15.5846	15.8800	15.6335	25	394,399.50		
	Mar 2017	ZAEU	Future	8,345	16.1896	15.9013	0.0000	0.0000	0	0.00		
	Jun 2017	ZAEU	Future	77,537	16.5667	16.2708	16.4771	16.4771	5	82,385.50		
				130,178					30.00	476,785.00	9,514,506.00	131,135,268,069.90
Option												
	Dec 2016	ZAEU	16.50 Call	450	308.8206	224.0977	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	1251.2054	1472.6108	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	2.4478	1.6296	0.0000	0.0000	0	0.00		
				6,372					0.00	0.00	4,783,691.00	0.00
		Total		136,550					30.00	476,785.00	14,298,197.00	131,135,268,069.90
Future												
	Dec 2016	ZAFR	Future	1,858	14.6140	14.3204	0.0000	0.0000	40	559,800.00		
				1,858					40.00	559,800.00	563,263.00	5,878,140,539.30
		Total		1,858					40.00	559,800.00	563,263.00	5,878,140,539.30
Future												
	Dec 2016	ZAGB	Future	80,732	18.2922	18.0551	18.3190	18.0677	37,671	687,309,316.70		
	Mar 2017	ZAGB	Future	3,588	18.6240	18.3839	18.5497	18.5497	10	185,497.00		
	Jun 2017	ZAGB	Future	13,275	19.0136	18.7671	0.0000	0.0000	0	0.00		
				97,595					37,681.00	687,494,813.70	6,646,871.00	108,940,609,399.80
Option												
	Dec 2016	ZAGB	16.76 Put	1,050	77.2696	106.2237	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	145.6620	193.7832	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.30 Put	525	188.1793	244.7796	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.75 Put	1,100	335.9511	418.9438	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.80 Put	800	355.7777	441.9346	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.00 Put	1,000	442.1904	0.0000	0.0000	0.0000	1,000	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	3158.1407	3384.4458	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	18.9036	12.6329	0.0000	0.0000	0	0.00		
				19,130					1,000.00	0.00	1,743,533.00	0.00
		Total		116,725					38,681.00	687,494,813.70	8,390,404.00	108,940,609,399.80
Future												
	Dec 2016	ZAHK	Future	7,100	1.8168	1.7900	0.0000	0.0000	0	0.00		
				7,100					0.00	0.00	14,600.00	286,432,633.00
		Total		7,100					0.00	0.00	14,600.00	286,432,633.00

<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>	
Future											
Dec 2016	ZAJY	Future	11,449	0.1390	0.1383	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,360	0.1418	0.1411	0.0000	0.0000	0	0.00		
			<u>12,809</u>					<u>0.00</u>	<u>0.00</u>	<u>850,728.00</u>	<u>9,339,659,473.80</u>
		Total	12,809					0.00	0.00	850,728.00	9,339,659,473.80
Future											
Dec 2016	ZAKS	Future	1,382	0.1371	0.1349	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24,363.00</u>	<u>336,346,550.00</u>
		Total	1,382					0.00	0.00	24,363.00	336,346,550.00
Future											
Dec 2016	ZAUM	Future	335	14.0791	13.8697	14.0375	13.8773	15	20,899,150.00		
Mar 2017	ZAUM	Future	91	14.3094	14.0960	14.1098	14.1098	5	7,054,900.00		
Jun 2017	ZAUM	Future	42	14.5769	14.3587	14.5293	14.5293	5	7,264,650.00		
			<u>468</u>					<u>25.00</u>	<u>35,218,700.00</u>	<u>132,244.00</u>	<u>149,286,054,980.00</u>
		Total	468					25.00	35,218,700.00	136,767.00	149,286,054,980.00
Future											
Dec 2016	ZAUS	Future	437,584	14.0791	13.8697	14.0900	13.8649	98,120	1,373,372,546.50		
Mar 2017	ZAUS	Future	91,766	14.3094	14.0960	14.3004	14.1062	5,250	74,564,250.30		
Jun 2017	ZAUS	Future	149,118	14.5769	14.3587	14.5009	14.3819	123	1,775,141.90		
Sep 2017	ZAUS	Future	3,700	14.8267	14.6045	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.1551	14.9420	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.4990	15.2920	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.8428	15.6419	0.0000	0.0000	0	0.00		
			<u>682,978</u>					<u>103,493.00</u>	<u>1,449,711,938.70</u>	<u>122,052,991.00</u>	<u>1,364,467,125,481.60</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	12.5322	15.5815	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	40.3608	55.9502	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	53.2395	79.3968	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	152,170	90.8281	129.6310	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	137.5875	190.9597	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	908.3394	762.7530	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	169.2394	233.0530	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	172.0843	236.7973	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	25,686	220.9531	297.3693	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	679.2564	560.5582	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	300.1564	390.8582	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	322.2198	416.4547	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	331.2974	426.9389	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 Call	3,450	524.9357	429.4726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	445.8357	559.7726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	502.2404	410.9059	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	489.0238	400.1337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	484.6822	396.6011	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	501.2758	623.4007	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	513.0619	636.4855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	448.2866	366.1296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	561.4813	689.9709	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	592.7569	724.3054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	624.7849	759.3047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	644.3511	780.6145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	390.0316	317.4702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	725.1565	868.0804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	339.0719	275.2216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	759.9719	905.5216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	853.4342	1005.4283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	875.5775	1028.9797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	287.0263	232.4066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	905.4208	1060.6530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	981.5539	1141.1357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	247.2760	199.9646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	218.7420	176.8488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1139.6420	1307.1488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	200.4819	162.1026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	183.8225	148.6795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1304.7225	1478.9795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1313.1393	1487.7070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	171.5592	138.6194	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	154.7875	124.4144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1475.6875	1654.7144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	144.5998	115.8016	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1563.0686	1744.0503	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1624.4621	1807.1657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1722.0220	1907.2334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1829.8357	2017.5201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	104.2486	83.4892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	91.4378	73.3036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2012.3378	2203.6036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	83.1253	66.7038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	70.0428	56.3269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2452.1019	2649.6205	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	16.53 Put	725	2509.1115	2707.2515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	57.2518	46.1904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2661.9055	2861.3770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	47.7815	38.3913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	42.6327	34.1463	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	40.7284	32.7591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	39.2688	31.6945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	27.6050	23.1273	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	25.0238	21.2107	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	21.7172	18.7389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	21.1508	18.3131	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	16.1450	14.5089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	15.3324	13.5243	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	14.8158	12.9029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	14.5643	12.6023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	6.2139	4.9490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	5.5556	4.4221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	5.4185	4.3125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	4.4879	3.5687	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	3.9539	3.1425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	2.2135	1.7560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	2.0732	1.6445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.9161	1.5197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	1.5926	1.2627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	1.3396	1.0619	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.2036	0.9539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.9968	0.7899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.9190	0.7283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.4375	0.3469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.2715	0.2155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.2494	0.1980	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	52.8463	68.2043	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	172.5662	214.9764	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	589.5442	695.2729	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	761.2528	883.8364	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	920.8576	1055.1486	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1337.7833	1495.4797	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1438.9978	1600.7854	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1713.9373	1882.6419	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1747.1586	1916.3859	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	306.0552	263.2932	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	241.7255	208.4486	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>		
Mar 2017	ZAUS	16.75 Put	1,800	2621.7931	2811.0403	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	138.4710	125.3597	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	96.9076	87.2911	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	96.6417	86.7197	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	71.2271	59.7128	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	55.2401	46.0895	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	13.1444	10.7134	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	515.4410	602.1366	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	533.0460	622.3388	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	650.3858	750.5226	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	686.8549	790.0826	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	713.5117	818.9256	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1109.3423	1240.7128	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1538.4859	1690.9995	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	549.6388	491.4802	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1752.7388	1912.7802	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	532.4501	475.6214	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	484.1812	430.9936	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	453.6042	404.0148	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	376.2148	335.8909	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	236.8962	220.8030	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	210.8007	198.3203	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	139.3680	118.1329	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	200.5032	247.8988	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	534.8200	609.0272	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	554.3355	603.1818	0.0000	0.0000	0	0.00		
			<u>1,800,959</u>					<u>0.00</u>	<u>0.00</u>	<u>28,876,058.00</u>	<u>0.00</u>
	Total		2,483,937					103,493.00	1,449,711,938.70	150,929,049.00	1,364,467,125,481.60
	Grand Total		3,373,913					146,059.00	2,225,744,902.40	201,158,614	1,887,770,712,967.40