



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	668.4310	675.9978	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	2.0592	2.0612	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	15.3387	15.2995	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.4552	15.5348	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104 928.00</u>	<u>1 331 049 401.60</u>
		Total	534					0.00	0.00	394 528.00	1 331 049 401.60
Future											
Oct 2016	DAGB	Future	117	17.4620	17.5610	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	17.5314	17.6351	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.2200	18.3331	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>0.00</u>	<u>0.00</u>	<u>50 559.00</u>	<u>827 488 036.60</u>
		Total	231					0.00	0.00	241 672.00	827 488 036.60
Future											
Oct 2016	DAUS	Future	56	13.6873	13.6775	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.6874	13.6796	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.6936	13.6861	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.6997	13.6926	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	13.7018	13.6954	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	13.7379	13.7307	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.7407	13.7334	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>
Nov 2016	DAUS	Future	257	13.7685	13.7607	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	2,120	13.7895	13.7819	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	1,000	13.7921	13.7846	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	390	13.8236	13.8165	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	250	13.8638	13.8571	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.8665	13.8598	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	13.8857	13.8790	0.0000	0.0000	0	0.00
			<u>24,207</u>					<u>0.00</u>	<u>0.00</u>
									<u>4 328 718.00</u>
									<u>48 072 637 503.80</u>

Option

Oct 2016	DAUS	13.43 Put	16,000	8.3419	24.7840	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	156.6206	182.5837	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	233.1536	255.6632	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	74.9262	85.2103	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	67.5647	76.7479	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	19.8631	19.8836	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	12.8712	19.5954	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	753.1712	766.9954	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	72.2565	87.2290	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	24.9211	30.3002	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	307.5237	325.9614	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	90.8000	104.4913	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	140.5305	156.0260	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	1.0550	1.2103	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	134.2189	148.4668	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.4509	0.5259	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.3879	0.4540	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	63.5055	73.5464	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	604.9704	619.4414	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	17.9113	19.7412	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1335.9332	1344.4919	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	2.3998	2.8836	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	207.4892	220.4070	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	269.2557	275.5820	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1237.7801	1249.9032	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	4.6784	5.7001	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	421.7845	428.5176	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	175.9873	183.9088	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	132.0031	144.8421	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1837.4027	1849.4662	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	4.9288	5.8293	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	5.8648	7.3818	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	235.7568	253.8733	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2016	DAUS	19.40 Call	400	0.2179	0.1708	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	15,000	1078.2068	1094.2933	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	548.7634	560.7035	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	100.8431	105.3039	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	652.2499	664.6571	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	149.0081	153.9758	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	634.8330	646.9847	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	188.3721	190.4650	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	727.1915	739.1347	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	246.5624	249.3955	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	680.4683	692.4811	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	269.6069	272.5317	0.0000	0.0000	0	0.00
			<u>418,515</u>					<u>0.00</u>	<u>0.00</u>
		Total	442,722					0.00	0.00
									13 970 305.00
									48 072 637 503.80
Future									
Dec 2016	EUUS	Future	13,266	1.1192	1.1256	0.0000	0.0000	0	0.00
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>
		Total	13,266					0.00	0.00
									324 948.00
									3 681 709 787.00
Future									
Dec 2016	ZAAD	Future	12,174	10.5957	10.6196	10.5837	10.5837	1	10,583.70
Mar 2017	ZAAD	Future	3,417	10.7481	10.7737	0.0000	0.0000	0	0.00
Jun 2017	ZAAD	Future	91	10.9252	10.9509	0.0000	0.0000	0	0.00
			<u>15,682</u>					<u>1.00</u>	<u>10,583.70</u>
		Total	15,682					1.00	10,583.70
									2 958 311.00
									24 600 418 208.20
Future									
Dec 2016	ZACA	Future	4,333	10.5489	10.5744	0.0000	0.0000	0	0.00
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>
		Total	4,333					0.00	0.00
									64 878.00
									602 420 397.70
Future									
Dec 2016	ZACR	Future	10	2.0653	2.0674	0.0000	0.0000	0	0.00
			<u>10</u>					<u>0.00</u>	<u>0.00</u>
		Total	10					0.00	0.00
									109 754.00
									2 502 692 756.00
Future									
Dec 2016	ZAEU	Future	50,373	15.5347	15.6155	15.5555	15.4651	1,789	27,776,369.30
Mar 2017	ZAEU	Future	8,000	15.8495	15.9351	15.8599	15.8463	600	9,512,415.00
Jun 2017	ZAEU	Future	77,537	16.2192	16.3059	16.2200	16.2200	269	4,362,847.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			135,910					2,658.00	41,651,631.80	9,548,975.00	131,686,937,811.60	
Option												
	Dec 2016	ZAEU	16.50 Call	450	206.9549	235.9039	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	1509.1071	1450.2804	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	1.2129	1.6661	0.0000	0.0000	0	0.00		
			6,372					0.00	0.00	4,783,691.00	0.00	
	Total		142,282					2,658.00	41,651,631.80	14,332,666.00	131,686,937,811.60	
Future												
	Dec 2016	ZAFR	Future	2,171	14.2098	14.3286	0.0000	0.0000	0	0.00		
			2,171					0.00	0.00	563,576.00	5,882,590,272.50	
	Total		2,171					0.00	0.00	563,576.00	5,882,590,272.50	
Future												
	Dec 2016	ZAGB	Future	75,925	17.7333	17.8401	17.7289	17.6000	15,280	269,721,441.90		
	Mar 2017	ZAGB	Future	3,639	18.0541	18.1655	18.0299	17.9600	506	9,122,869.70		
	Jun 2017	ZAGB	Future	15,275	18.4301	18.5441	18.4194	18.3391	2,017	37,069,243.90		
			94,839						17,803.00	315,913,555.50	6,757,629.00	110,960,345,711.30
Option												
	Dec 2016	ZAGB	16.76 Put	1,050	161.5025	143.2524	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	274.6709	248.1978	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.30 Put	525	340.1801	308.7811	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.75 Put	1,100	556.0643	510.7118	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.80 Put	800	584.8374	536.8477	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.00 Put	1,000	706.9527	651.6795	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	3699.5732	3592.9102	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	6.7321	8.7554	0.0000	0.0000	0	0.00		
			19,130					0.00	0.00	1,743,776.00	0.00	
	Total		113,969					17,803.00	315,913,555.50	8,501,405.00	110,960,345,711.30	
Future												
	Dec 2016	ZAHK	Future	7,100	1.7911	1.7901	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	
Future												
	Dec 2016	ZAJY	Future	16,428	0.1354	0.1370	0.0000	0.0000	1,020	13,848,642.00		
	Mar 2017	ZAJY	Future	1,433	0.1382	0.1398	0.0000	0.0000	0	0.00		
			17,861					1,020.00	13,848,642.00	855,980.00	9,411,468,120.90	
	Total		17,861					1,020.00	13,848,642.00	855,980.00	9,411,468,120.90	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	ZAKS	Future	1,382	0.1353	0.1349	0.0000	0.0000	0	0.00		
			<u>1,382</u>					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	440	10.1364	10.1635	0.0000	0.0000	0	0.00		
			<u>440</u>					0.00	0.00	7 825.00	79 968 777.90
		Total	440					0.00	0.00	7 825.00	79 968 777.90
Future											
Dec 2016	ZAUM	Future	377	13.8802	13.8735	13.8817	13.8241	25	34,631,150.00		
Mar 2017	ZAUM	Future	96	14.1065	14.1016	14.1082	14.1082	5	7,054,100.00		
Jun 2017	ZAUM	Future	48	14.3692	14.3644	0.0000	0.0000	0	0.00		
			<u>521</u>					30.00	41,685,250.00	132 577.00	149 757 342 640.00
		Total	521					30.00	41,685,250.00	137 100.00	149 757 342 640.00
Future											
Dec 2016	ZAUS	Future	418,136	13.8802	13.8735	13.9090	13.7727	49,891	690,139,105.60		
Mar 2017	ZAUS	Future	108,386	14.1065	14.1016	14.1295	14.0161	24,451	343,923,495.10		
Jun 2017	ZAUS	Future	149,226	14.3692	14.3644	0.0000	0.0000	92	1,321,524.80		
Sep 2017	ZAUS	Future	3,700	14.6140	14.6088	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.9398	14.9375	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.2855	15.2856	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.6312	15.6336	0.0000	0.0000	0	0.00		
			<u>680,258</u>					74,434.00	1,035,384,125.50	122 358 166.00	1 368 765 667 417.00
Option											
Dec 2016	ZAUS	11.80 Put	250	14.1498	15.7009	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	53.6050	58.5472	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	76.2372	82.4179	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	152,170	124.9526	133.1991	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	184.8276	194.9384	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	766.3853	770.8144	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	226.1853	237.3144	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	229.8710	241.0823	0.0000	0.0000	1,200	0.00		
Dec 2016	ZAUS	13.50 Put	25,686	289.5576	301.9285	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	562.1558	569.1356	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	381.9558	395.6356	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	407.3006	421.2595	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	417.6854	431.7514	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	3,450	429.5604	437.6686	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	549.3604	564.1686	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	14.05 Call	300	410.7554	418.9416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	399.8430	408.0672	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	396.2680	404.5009	0.0000	0.0000	1,200	0.00
Dec 2016	ZAUS	14.10 Put	2,800	612.5205	627.4639	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	625.5176	640.4800	0.0000	0.0000	1,600	0.00
Dec 2016	ZAUS	14.18 Call	4,200	365.4118	373.7151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	678.6726	693.6818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	712.8111	727.8307	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	747.6280	762.6432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	768.8361	783.8397	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	316.1554	324.4573	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	855.9214	870.8427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	273.4227	281.5903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	893.2227	908.0903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	992.7515	1007.4205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1016.2171	1030.8286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	230.0598	237.9155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1047.7804	1062.3156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1128.0161	1142.3406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	197.2173	204.7041	0.0000	0.0000	800	0.00
Dec 2016	ZAUS	15.00 Call	6,805	173.8524	180.9960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1293.6524	1307.4960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	158.9646	165.8498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	145.4313	152.0508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1465.2313	1478.5508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1473.9481	1487.2401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	135.3225	141.7229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	121.1171	127.1805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1640.9171	1653.6805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	112.5210	118.3586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1730.2735	1742.7568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1793.4117	1805.7000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1893.5245	1905.5128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2003.8775	2015.5464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	80.3778	85.2162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	70.2949	74.7568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2190.0949	2201.2568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	63.7778	67.9768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	53.5620	57.3134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2636.4905	2646.6113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2694.1722	2704.1768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	43.6283	46.8947	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	16.69 Put	3,300	2848.4615	2858.2617	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	36.0657	39.0993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	31.9720	34.8872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	30.6364	33.5093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	29.6131	32.4510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	21.4114	23.9151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	19.5861	21.9982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	17.2393	19.5208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	16.8358	19.0940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	13.2434	15.2646	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	12.3226	14.2406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	11.7423	13.5939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	11.4619	13.2810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	4.3928	5.2748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	3.9135	4.7198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.8139	4.6042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	3.1402	3.8190	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.7557	3.3681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.5158	1.8958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.4171	1.7769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.3067	1.6436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	1.0802	1.3688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.9041	1.1536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.8098	1.0377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.6671	0.8614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.6136	0.7950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.2863	0.3822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.1754	0.2389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.1608	0.2197	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	68.1141	71.8051	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	217.5784	226.8006	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	696.0925	707.8851	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	883.3686	895.0023	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1053.5719	1064.9088	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1491.3919	1501.7374	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1596.1781	1606.2726	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1876.8245	1886.3001	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1910.4419	1919.8456	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	267.6616	272.0608	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	211.6223	215.3095	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2802.5279	2810.3015	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	126.5513	128.6758	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	18.43 Call	90	87.5555	88.6340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	86.9819	88.0564	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	59.8708	60.7334	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	46.1984	46.9315	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	10.7185	10.9817	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	611.2561	621.0342	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	631.4748	641.2739	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	759.6576	769.4828	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	799.1892	808.9996	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	827.9999	837.7948	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1248.2536	1257.6386	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1696.2771	1705.0043	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	506.1526	509.7345	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1916.9526	1925.3345	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	489.9836	493.4738	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	444.4472	447.6608	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	416.8777	419.9028	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	347.0939	349.5857	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	228.3738	229.3383	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	205.0027	205.5268	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	122.9256	123.3698	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	250.2883	259.6396	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	614.0192	624.7350	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	611.6017	622.4723	0.0000	0.0000	0	0.00
			<u>1,800,459</u>					<u>4,800.00</u>	<u>0.00</u>
	Total		2,480,717					79,234.00	1,035,384,125.50
									151,241,844.00
									1,368,765,667,417.00
	Grand Total		3,263,656					100,746.00	1,448,493,788.50
									201,738,384
									1,895,675,742,409.00