



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	517.7418	668.4310	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	2.0822	2.0645	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	15.5801	15.4611	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.6948	15.5804	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	85	17.6342	17.5785	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.3249	18.2695	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>50 720.00</u>	<u>830 307 812.10</u>
		Total	158					0.00	0.00	241 833.00	830 307 812.10
Future											
Oct 2016	DAUS	Future	1,200	13.9112	13.7523	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,200	13.9112	13.7562	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	10,000	13.9073	13.7605	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	1,123	13.9098	13.7621	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,402	13.9440	13.7977	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.9467	13.8008	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	288	13.9735	13.8318	0.0000	0.0000	31	430,745.50		
Nov 2016	DAUS	Future	2,120	13.9950	13.8526	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	1,000	13.9977	13.8552	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	390	14.0301	13.8865	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	250	14.0706	13.9262	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.0734	13.9289	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	720	14.0929	13.9478	0.0000	0.0000	0	0.00
			<u>24,584</u>					<u>31.00</u>	<u>430,745.50</u>
									<u>4 336 364.00</u>
									<u>48 177 981 775.20</u>
Option									
Oct 2016	DAUS	13.85 Put	40,000	51.9211	167.4902	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	136.8458	84.7968	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	118.4611	75.9083	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	37.1287	19.7221	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	24.3289	13.4535	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	557.0289	692.9535	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	33.5856	26.7824	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	181.5744	267.5266	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	37.8277	71.9463	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	67.5162	115.4312	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.5597	0.6608	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	67.6018	110.5915	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.6357	0.3976	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.5475	0.3404	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	26.9243	49.6231	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	442.9883	555.3107	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	30.4813	19.6088	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1140.3333	1277.3934	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	3.5171	2.4425	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	125.8286	178.3680	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	378.2797	296.9089	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1056.5119	1179.6468	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	6.8744	4.9948	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	550.1178	456.2513	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	459.1921	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	13.80 Call	20,000	431.3437	0.0000	0.0000	0.0000	40,000	0.00
Nov 2016	DAUS	14.10 Call	10,000	292.7032	0.0000	0.0000	0.0000	10,000	0.00
Nov 2016	DAUS	14.15 Call	20,000	274.1259	0.0000	0.0000	0.0000	20,000	0.00
Nov 2016	DAUS	14.25 Call	30,000	240.0821	192.1545	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	85.3349	113.9329	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1647.9128	1777.0408	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	6.2772	5.2270	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	4.5758	4.6406	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	167.4908	211.1798	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.1542	0.2283	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	DAUS	14.75 Put	5,000	923.8623	1029.5207	0.0000	0.0000	20,000	0.00	
Jan 2017	DAUS	13.95 Put	2,000	450.5457	516.9227	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	126.7452	106.9937	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	545.5370	618.4080	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	183.8569	157.7381	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	542.8051	606.0441	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	219.6636	197.3383	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	629.2558	696.7061	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	286.4539	257.9121	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	593.9699	653.9379	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	299.6270	280.0382	0.0000	0.0000	0	0.00	
			<u>401,515</u>					<u>110,000.00</u>	<u>0.00</u>	<u>9 843 587.00</u>
	Total		426,099					110,031.00	430,745.50	14 179 951.00
										48 177 981 775.20
Future										
Dec 2016	EUUS	Future	13,279	1.1197	1.1231	0.0000	0.0000	0	0.00	
			<u>13,279</u>					<u>0.00</u>	<u>0.00</u>	<u>324 961.00</u>
	Total		13,279					0.00	0.00	324 961.00
										3 681 856 180.00
Future										
Dec 2016	ZAAD	Future	12,174	10.6426	10.5789	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,417	10.7965	10.7315	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	10.9753	10.9083	0.0000	0.0000	0	0.00	
			<u>15,682</u>					<u>0.00</u>	<u>0.00</u>	<u>2 958 317.00</u>
	Total		15,682					0.00	0.00	2 990 694.00
										24 600 481 868.20
Future										
Dec 2016	ZACA	Future	4,333	10.6519	10.5688	0.0000	0.0000	0	0.00	
			<u>4,333</u>					<u>0.00</u>	<u>0.00</u>	<u>64 878.00</u>
	Total		4,333					0.00	0.00	64 878.00
										602 420 397.70
Future										
Dec 2016	ZACR	Future	10	2.0880	2.0702	0.0000	0.0000	0	0.00	
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109 754.00</u>
	Total		10					0.00	0.00	109 754.00
										2 502 692 756.00
Future										
Dec 2016	ZAEU	Future	51,253	15.7737	15.6588	15.8039	15.6597	3,308	52,207,198.60	
Mar 2017	ZAEU	Future	8,000	16.0940	15.9760	15.9507	15.9507	250	3,987,675.00	
Jun 2017	ZAEU	Future	77,572	16.4726	16.3494	0.0000	0.0000	0	0.00	
			<u>136,825</u>					<u>3,558.00</u>	<u>56,194,873.60</u>	<u>9 552 897.00</u>
										<u>131 748 870 010.10</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Dec 2016	ZAEU	16.50 Call	450	268.8768	238.0923	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1314.0602	1407.4746	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	2.2325	1.4267	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4 783 691.00
		Total	143,197					3,558.00	56,194,873.60	14 336 588.00 131 748 870 010.10
Future										
Dec 2016	ZAFR	Future	1,858	14.4282	14.3229	0.0000	0.0000	313	4,482,379.10	
			1,858					313.00	4,482,379.10	564 202.00 5 891 555 030.70
		Total	1,858					313.00	4,482,379.10	564 202.00 5 891 555 030.70
Future										
Dec 2016	ZAGB	Future	74,874	17.8319	17.7811	17.8774	17.7200	10,194	181,721,611.90	
Mar 2017	ZAGB	Future	5,178	18.1561	18.1023	18.1792	18.1025	750	13,615,225.00	
Jun 2017	ZAGB	Future	18,955	18.5388	18.4807	18.5812	18.4648	2,500	46,341,100.00	
			99,007					13,444.00	241,677,936.90	6 784 402.00 111 441 913 644.90
Option										
Dec 2016	ZAGB	16.76 Put	1,050	136.6698	149.2635	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	240.4421	257.1572	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	300.8706	320.1287	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.75 Put	1,100	503.3402	529.3844	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	529.6186	557.4505	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	644.9769	676.8612	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3601.2892	3652.5201	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	6.9437	6.7858	0.0000	0.0000	0	0.00	
			19,130					0.00	0.00	1 743 776.00 0.00
		Total	118,137					13,444.00	241,677,936.90	8 528 178.00 111 441 913 644.90
Future										
Dec 2016	ZAHK	Future	7,100	1.8172	1.7987	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	14,421	0.1359	0.1351	0.0000	0.0000	2,002	27,068,241.20	
Mar 2017	ZAJY	Future	1,433	0.1386	0.1378	0.0000	0.0000	0	0.00	
			15,854					2,002.00	27,068,241.20	857 988.00 9 438 617 842.10
		Total	15,854					2,002.00	27,068,241.20	857 988.00 9 438 617 842.10

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAKS	Future	1,382	0.1375	0.1359	0.0000	0.0000	0	0.00	
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	
		Total	1,382					0.00	0.00	
									24 363.00	
									336 346 550.00	
									24 363.00	
									336 346 550.00	
Future										
Dec 2016	ZAUM	Future	382	14.0873	13.9424	0.0000	0.0000	20	27,865,000.00	
Mar 2017	ZAUM	Future	96	14.3185	14.1701	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	51	14.5879	14.4348	0.0000	0.0000	0	0.00	
			<u>529</u>					<u>20.00</u>	<u>27,865,000.00</u>	
		Total	529					20.00	27,865,000.00	
									132 630.00	
									149 831 577 650.00	
									137 153.00	
									149 831 577 650.00	
Future										
Dec 2016	ZAUS	Future	447,311	14.0873	13.9424	14.1240	13.9376	67,408	945,763,586.60	
Mar 2017	ZAUS	Future	104,705	14.3185	14.1701	14.3419	14.1887	93,056	1,331,638,051.00	
Jun 2017	ZAUS	Future	148,276	14.5879	14.4348	14.5072	14.4982	500	7,249,550.00	
Sep 2017	ZAUS	Future	4,150	14.8392	14.6797	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	670	15.1590	15.0017	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	15.5018	15.3484	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.8447	15.6950	0.0000	0.0000	0	0.00	
			<u>705,252</u>					<u>160,964.00</u>	<u>2,284,651,187.60</u>	
									122 631 278.00	
									1 372 619 820 563.40	
Option										
Dec 2016	ZAUS	11.80 Put	250	10.4217	11.9558	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.59 Put	2,800	38.2728	46.4957	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	12.75 Put	25,850	53.0949	66.8710	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.00 Put	152,170	90.2499	111.3510	0.0000	0.0000	4,000	0.00	
Dec 2016	ZAUS	13.22 Put	725	136.4371	166.8399	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Call	2,800	915.0031	807.9800	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.34 Put	7,800	167.7031	205.5800	0.0000	0.0000	10,000	0.00	
Dec 2016	ZAUS	13.35 Put	4,500	170.5156	209.0446	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	25,686	219.9612	265.3844	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Call	1,230	685.7583	595.7206	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.70 Put	2,000	298.4583	353.3206	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.75 Put	12,000	320.3324	377.5660	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.77 Put	19,800	329.3319	387.5140	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.00 Call	23,450	530.2374	456.7319	0.0000	0.0000	20,000	0.00	
Dec 2016	ZAUS	14.00 Put	88,460	442.9374	514.3319	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.05 Call	300	507.3363	436.9249	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.08 Call	5,000	494.4116	425.4226	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.09 Call	1,200	490.1700	421.6529	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.10 Put	2,800	498.6611	575.5116	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.12 Put	800	510.3381	588.1241	0.0000	0.0000	9,500	0.00	
Dec 2016	ZAUS	14.18 Call	4,200	453.4404	389.0882	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	14.20 Put	2,000	558.3286	639.7803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	589.3338	673.0149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	621.0959	706.9536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	640.5054	727.6472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	394.3314	336.9971	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	720.6892	812.7684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	342.5536	291.6957	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	755.2536	849.2957	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	313.5967	0.0000	0.0000	0.0000	20,000	0.00
Dec 2016	ZAUS	14.63 Put	5,700	848.0875	946.9314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	870.0907	969.9844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	289.6018	245.6233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	899.7517	1001.0114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	975.4148	1079.9744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	249.1008	210.6577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	220.0566	185.7446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1132.7566	1243.3446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	201.4637	169.8541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	184.4994	155.3985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1297.1994	1412.9985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1305.5882	1421.6273	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	172.0136	144.6010	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	154.9367	129.4334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1467.6367	1587.0334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	144.3913	120.2493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1554.5053	1675.6611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1615.8286	1738.3261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1713.2910	1837.7526	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1821.0172	1947.4309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	500	103.5987	85.8713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	90.7093	75.0767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2003.4093	2132.6767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	82.3537	68.0974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	69.2163	57.1544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2443.0514	2577.3927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2500.0550	2634.9088	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	56.3931	46.5119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2652.8420	2788.7946	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	46.9193	38.4169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	42.0796	34.0366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	40.6147	32.6076	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	39.4890	31.5128	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	17.39 Call	2,800	30.3393	22.7408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	28.2637	20.7896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	25.5637	18.2818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	25.0960	17.8507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	20.8709	14.0152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	20.1662	13.0408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	19.7149	12.4266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	19.4942	12.1298	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	8.8290	4.6459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	7.9580	4.1383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	7.7757	4.0329	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	6.5292	3.3196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	5.8058	2.9126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	3.3920	1.6003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	3.1926	1.4958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	2.9680	1.3790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	2.5010	1.1395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	2.1310	0.9533	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	1.9299	0.8536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	1.6211	0.7028	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	1.5037	0.6464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.7572	0.3008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.4873	0.1841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.4505	0.1686	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	48.4254	61.9160	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	174.6641	202.4284	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	594.9787	664.2312	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	766.9471	847.2983	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	926.1541	1014.3068	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1341.4655	1445.9174	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1442.1898	1549.5348	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1715.8535	1827.4219	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1748.9282	1860.7411	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	316.7160	281.1250	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	250.9699	222.3926	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2620.3226	2747.0726	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	144.9142	132.8665	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	102.6396	91.6124	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	102.3707	91.0146	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	75.9660	62.7350	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	59.2180	48.4514	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	14.5180	11.2843	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>		
Jun 2017	ZAUS	13.83 Put	2,280	532.3433	585.6588	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	550.2080	605.3759	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	668.5574	730.6024	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	705.2752	769.2922	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	732.0924	797.5083	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1128.3775	1210.5232	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1555.6604	1653.0105	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	576.5362	526.3235	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1768.6362	1871.5235	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	558.9725	509.5688	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	509.5458	462.3680	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	478.1858	433.7700	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	398.4878	361.3120	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	253.8841	237.4428	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	226.6561	212.9529	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	151.7252	128.0044	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	209.2493	237.8695	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	545.4448	591.2401	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	549.5063	595.4905	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	669.7928	617.6330	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	549.3331	595.2240	0.0000	0.0000	0	0.00		
			<u>1,837,629</u>					<u>63,500.00</u>	<u>0.00</u>	<u>28 951 018.00</u>	<u>0.00</u>
		Total	2,542,881					224,464.00	2,284,651,187.60	151 582 296.00	1 372 619 820 563.40
Grand Total			3,311,468					353,832.00	2 642 370 363.90	202,322,484	1,900,296,618,276.80