



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	835.7826	896.7249	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	1.9967	1.9680	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											
Nov 2016	DAEU	Future	34	14.9194	14.7889	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	14.9293	14.7991	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.9990	15.7650	0.0000	0.0000	2,000	31,530,000.00		
			<u>2,534</u>					<u>2,000.00</u>	<u>31,530,000.00</u>	<u>107,113.00</u>	<u>1,365,389,044.80</u>
		Total	2,534					2,000.00	31,530,000.00	396,713.00	1,365,389,044.80
Future											
Dec 2016	DAGB	Future	35	16.8880	16.5838	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	16.9368	16.6347	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	2	17.1224	16.8150	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.4295	17.1155	0.0000	0.0000	0	0.00		
			<u>124</u>					<u>0.00</u>	<u>0.00</u>	<u>50,935.00</u>	<u>833,941,654.30</u>
		Total	124					0.00	0.00	242,048.00	833,941,654.30
Future											
Nov 2016	DAUS	Future	700	13.5919	13.3470	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.5856	13.3565	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.5882	13.3585	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.6202	13.3903	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	13.6256	13.3958	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	Future	275	13.6607	13.4320	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.6634	13.4348	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	94	13.6662	13.4376	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.6835	13.4546	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.7066	13.4773	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.7239	13.4943	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.7441	13.5139	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	44	13.7692	13.7167	0.0000	0.0000	44	603,534.80		
Jan 2017	DAUS	Future	70	13.7771	13.5449	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	110	13.7979	13.5655	0.0000	0.0000	24	330,236.00		
Feb 2017	DAUS	Future	2,105	13.8692	13.6357	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.9841	13.7480	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.0108	13.7741	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.2536	14.0127	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5062	14.2546	0.0000	0.0000	0	0.00		
			<u>17,891</u>					<u>68.00</u>	<u>933,770.80</u>	<u>4,481,572.00</u>	<u>50,179,461,770.00</u>

Option

Nov 2016	DAUS	13.60 Call	20,000	71.2566	46.6796	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	29.8923	25.9827	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	22.3970	21.3824	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	7.4764	9.9400	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	4.5300	7.1555	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	3.5734	6.1085	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	2.2841	4.5072	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	0.9826	2.9459	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	0.0797	0.9935	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	57.7205	150.6863	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2010.0464	2240.3755	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.1378	0.0667	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	1.6991	3.3483	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	193.8685	322.4465	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0834	0.0394	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	257.6176	179.0686	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	285.5603	417.7858	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	107.2665	71.6230	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1165.5219	1370.6116	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	573.0792	723.8189	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	42.8100	34.8255	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	290.2181	228.1963	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	690.5432	846.1525	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	78.0686	61.7297	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	506.1080	640.7218	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>		
Jan 2017	DAUS	14.41 Call	1,000	292.2149	231.7739	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	686.5143	810.4217	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	134.2311	116.5169	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	613.9848	726.4776	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	785.4286	914.8159	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	417.7178	352.5318	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	178.7625	151.3182	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	750.9984	864.2878	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	219.6334	198.3373	0.0000	0.0000	0	0.00		
			<u>314,645</u>					<u>0.00</u>	<u>0.00</u>	<u>10,113,587.00</u>	<u>0.00</u>
	Total		332,536					68.00	933,770.80	14,595,159.00	50,179,461,770.00
Future											
Dec 2016	EUUS	Future	4,207	1.0972	1.1065	1.1057	1.1057	9,615	107,225,030.00		
			<u>4,207</u>					<u>9,615.00</u>	<u>107,225,030.00</u>	<u>348,157.00</u>	<u>3,938,608,976.00</u>
	Total		4,207					9,615.00	107,225,030.00	348,157.00	3,938,608,976.00
Future											
Dec 2016	ZAAD	Future	12,967	10.4738	10.3434	10.4429	10.3837	84	876,730.00		
Mar 2017	ZAAD	Future	8,560	10.6284	10.4943	0.0000	0.0000	2,847	31,317,000.00		
Jun 2017	ZAAD	Future	91	10.8042	10.6671	0.0000	0.0000	0	0.00		
			<u>21,618</u>					<u>2,931.00</u>	<u>32,193,730.00</u>	<u>3,001,542.00</u>	<u>25,067,389,304.30</u>
	Total		21,618					2,931.00	32,193,730.00	3,033,919.00	25,067,389,304.30
Future											
Dec 2016	ZACA	Future	15	10.1563	10.0592	10.1500	10.1500	5,791	58,936,912.40		
			<u>15</u>					<u>5,791.00</u>	<u>58,936,912.40</u>	<u>73,723.00</u>	<u>694,277,153.50</u>
	Total		15					5,791.00	58,936,912.40	73,723.00	694,277,153.50
Future											
Dec 2016	ZACR	Future	10	2.0009	1.9723	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,754.00</u>	<u>2,502,692,756.00</u>
	Total		10					0.00	0.00	109,754.00	2,502,692,756.00
Future											
Dec 2016	ZAEU	Future	58,346	15.0072	14.8807	15.3273	14.9400	8,227	127,567,498.70		
Mar 2017	ZAEU	Future	27,419	15.3193	15.1882	15.3530	15.3530	150	2,302,950.00		
Jun 2017	ZAEU	Future	77,442	15.6790	15.5433	16.0000	15.6411	60	946,804.20		
			<u>163,207</u>					<u>8,437.00</u>	<u>130,817,252.90</u>	<u>9,678,543.00</u>	<u>133,711,461,775.10</u>
Option											
Dec 2016	ZAEU	16.50 Call	450	70.0507	62.1110	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAEU	16.90 Put	2,961	1933.1764	2055.1781	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.1448	0.1278	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	243.1745	271.9825	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.80 Call	500	940.9839	857.9758	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	443.5706	401.4297	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	213.8581	193.3258	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4,789,001.00
		Total	172,759					8,437.00	130,817,252.90	14,467,544.00
										133,711,461,775.10
Future										
Dec 2016	ZAFR	Future	1,864	13.9351	13.8142	0.0000	0.0000	0	0.00	
			1,864					0.00	0.00	564,502.00
		Total	1,864					0.00	0.00	5,895,831,281.10
										564,502.00
										5,895,831,281.10
Future										
Dec 2016	ZAGB	Future	50,383	16.9533	16.6511	17.0100	16.7887	15,124	257,413,288.90	
Mar 2017	ZAGB	Future	8,192	17.2699	16.9605	17.2383	17.1410	120	2,060,424.20	
Jun 2017	ZAGB	Future	20,028	17.6301	17.3129	0.0000	0.0000	0	0.00	
			78,603					15,244.00	259,473,713.10	6,951,174.00
										114,352,835,489.90
Option										
Dec 2016	ZAGB	15.89 Put	525	85.4392	144.3964	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	553.9514	406.5194	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	360.6514	515.4194	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	563.2868	758.5515	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	326.3941	234.3791	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	673.0941	883.2791	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.40 Call	0	294.9983	211.0373	0.0000	0.0000	500	0.00	
Dec 2016	ZAGB	17.80 Put	800	1041.8047	1285.7208	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	157.2067	109.6753	0.0000	0.0000	1,000	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1203.9067	1458.5753	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	34.8535	24.3938	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4465.7902	4767.2086	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.3997	0.2234	0.0000	0.0000	0	0.00	
			21,261					1,500.00	0.00	1,750,813.00
		Total	99,864					16,744.00	259,473,713.10	8,701,987.00
										114,352,835,489.90
Future										
Dec 2016	ZAHK	Future	16,430	1.7643	1.7347	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.7953	1.7648	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56,677.00
		Total	19,930					0.00	0.00	1,060,468,026.00
										56,677.00
										1,060,468,026.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Dec 2016	ZAJY	Future	16,543	0.1308	0.1286	0.1334	0.1334	2,010	27,314,157.00		
			<u>16,543</u>					<u>2,010.00</u>	<u>27,314,157.00</u>	<u>881,344.00</u>	<u>9,760,835,639.50</u>
		Total	16,543					2,010.00	27,314,157.00	881,344.00	9,760,835,639.50
Future											
Dec 2016	ZAKS	Future	1,382	0.1336	0.1314	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	ZANZ	Future	0	9.9718	9.8502	0.0000	0.0000	75	750,750.00		
			<u>0</u>					<u>75.00</u>	<u>750,750.00</u>	<u>144,100.00</u>	<u>1,102,718,940.00</u>
		Total	0					75.00	750,750.00	164,100.00	1,102,718,940.00
Future											
Dec 2016	ZASD	Future	153	9.8058	9.6800	0.0000	0.0000	0	0.00		
			<u>153</u>					<u>0.00</u>	<u>0.00</u>	<u>8,583.00</u>	<u>87,643,864.10</u>
		Total	153					0.00	0.00	8,583.00	87,643,864.10
Future											
Dec 2016	ZAUM	Future	422	13.6778	13.4490	13.6410	13.5200	14	19,045,700.00		
Mar 2017	ZAUM	Future	91	13.9066	13.6723	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	55	14.1683	13.9287	0.0000	0.0000	0	0.00		
			<u>568</u>					<u>14.00</u>	<u>19,045,700.00</u>	<u>133,157.00</u>	<u>150,573,961,790.00</u>
		Total	568					14.00	19,045,700.00	137,680.00	150,573,961,790.00
Future											
Dec 2016	ZAUS	Future	419,516	13.6778	13.4490	13.6957	13.4928	126,117	1,724,182,440.80		
Mar 2017	ZAUS	Future	108,778	13.9066	13.6723	13.8945	13.7538	2,405	33,428,836.20		
Jun 2017	ZAUS	Future	157,018	14.1683	13.9287	14.1632	14.0703	523	7,401,599.60		
Sep 2017	ZAUS	Future	4,400	14.4119	14.1650	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.6953	14.4437	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.0426	14.7956	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.3899	15.1476	0.0000	0.0000	0	0.00		
			<u>690,522</u>					<u>129,045.00</u>	<u>1,765,012,876.60</u>	<u>124,632,640.00</u>	<u>1,400,791,645,101.90</u>
		Total									
Option											
Dec 2016	ZAUS	11.80 Put	250	7.6765	7.3844	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	50.9551	60.1636	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	70.9498	91.8716	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	166,585	114.9315	162.9608	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	13.22 Put	725	169.6945	249.1294	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	544.8523	414.6412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	207.0523	305.6412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	210.4266	310.6487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	231.7639	336.3747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	268.3780	380.5043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	278.0036	392.2443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	362.0666	267.7275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	384.2666	518.7275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	413.5632	552.7629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	425.5736	566.6288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	252.7384	184.5408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	574.9384	735.5408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	237.7497	173.3536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	229.1589	166.9626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	226.3587	164.8853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	645.7921	813.8305	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	660.3523	829.7283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	202.5738	147.0134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	197.6209	143.3006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	719.8209	894.3006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	185.7367	134.4163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	757.9367	935.4163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	796.7426	977.0757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	820.3421	1002.3219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	166.0587	119.7761	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	154.0831	110.9129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	916.9555	1105.0326	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	135.9853	97.5839	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	958.1853	1148.5839	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	966.4962	1157.3427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	120.0036	85.8797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1067.7872	1263.6567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1093.5349	1290.5592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	107.2411	76.5804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1128.1112	1326.6137	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1215.6994	1417.6135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	91.2012	64.7253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	86.7790	61.0913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	72.9737	49.8436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1395.1737	1600.8436	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	64.2791	43.0543	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	15.20 Call	5,000	56.4116	37.1628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1578.6116	1788.1628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1587.8807	1797.6189	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	50.8248	33.0208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	43.4812	27.6398	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1765.6812	1978.6398	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	39.1989	24.5406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1860.3975	2074.8214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1927.0977	2142.4631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2032.4963	2249.2162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2148.1922	2366.2297	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	24.3925	14.1348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	18.7851	11.3014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2340.9851	2562.3014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	15.4435	9.5937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	10.7174	7.9469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2800.1343	3028.0354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2859.2750	3087.7337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	6.8081	6.6373	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3017.3856	3247.0194	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	4.6724	5.7055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	3.9569	5.2157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	3.7323	5.0571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	3.5631	4.9358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	2.3045	3.9721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	2.0492	3.7577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	1.7321	2.9014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	1.6791	2.7629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	1.2302	1.6541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	1.1608	1.4954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	1.1171	1.3978	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	1.0960	1.3512	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.5659	0.3526	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.5280	0.2999	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.5200	0.2893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.4649	0.2203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.4324	0.1835	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.3184	0.0794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.3084	0.0722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.2969	0.0645	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.2724	0.0494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.2606	0.0385	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	20.16 Call	3,300	0.2714	0.0330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.2912	0.0251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.3000	0.0223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.3892	0.0077	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.4553	0.0039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.4679	0.0034	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	71.0915	92.7476	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	108.9574	146.7912	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	226.9940	291.8736	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	418.5305	519.5717	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	723.8134	603.3170	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	748.5036	887.4760	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	486.2338	401.3050	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	879.6338	1029.0050	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	948.4547	1102.9219	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	425.9012	351.1597	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1129.3272	1295.8485	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1590.0609	1774.9232	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1698.7863	1886.8318	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	226.7872	183.8800	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1989.9180	2186.8508	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2024.9042	2222.7628	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	184.2416	149.1511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	141.2023	114.2418	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2946.4457	3165.4450	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	81.8722	70.6546	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	47.3415	35.5346	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	46.9753	35.2483	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	30.2008	22.2537	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	22.2158	16.1698	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	3.9164	2.6701	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	671.5656	780.5285	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	692.9804	803.8989	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	828.2779	950.4249	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	869.8074	995.1453	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	899.9870	1027.6203	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	739.0258	638.9506	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1338.7501	1494.6800	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1802.7191	1976.7273	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	415.6232	356.9846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2027.3232	2208.2846	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	401.0561	344.3930	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	16.00 Call	2,000	376.9486	323.5841	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	360.7511	309.6253	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	336.4904	288.7450	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	275.6268	236.5390	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	178.4759	159.4209	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	147.5858	121.9863	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	83.6822	67.9475	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	290.7630	350.8713	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	374.5405	437.6857	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.40 Put	500	521.6417	600.9950	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	675.9465	778.7769	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	680.9711	784.2425	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	931.6243	1053.8499	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	990.9348	1116.3065	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	515.1824	455.2927	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	451.0645	399.1272	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	500	422.8135	374.4410	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	418.7713	371.5990	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	326.4069	297.4486	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	669.8544	746.5565	0.0000	0.0000	0	0.00		
			<u>2,063,096</u>					<i>0.00</i>	<i>0.00</i>	<i>30,073,021.00</i>	<i>0.00</i>
	Total		2,753,618					129,045.00	1,765,012,876.60	154,705,661.00	1,400,791,645,101.90
Grand Total			3,448,160					176,730.00	2,433,233,892.80	206,310,316	1,938,045,722,710.40