



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-December-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2016	CAGZ	Future	20,000	498.6311	553.8786	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>
		<b>Total</b>	<b>20,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>7 214 600.00</b>
<b>Future</b>											
Jan 2017	DAEU	Future	349	14.6742	14.7414	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	67	14.6812	14.7482	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	14.7018	14.7690	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	14.7848	14.8522	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	26	14.7986	14.8661	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	7	14.9091	14.9766	0.0000	0.0000	0	0.00		
			<u>2,461</u>					<u>0.00</u>	<u>0.00</u>	<u>108 457.00</u>	<u>1 385 249 059.10</u>
		<b>Total</b>	<b>2,461</b>					<b>0.00</b>	<b>0.00</b>	<b>398 057.00</b>	<b>1 385 249 059.10</b>
<b>Future</b>											
Dec 2016	DAGB	Future	14	17.3178	17.2831	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	30	17.5026	17.4677	0.0000	0.0000	0	0.00		
Feb 2017	DAGB	Future	34	17.6055	17.5707	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	89	17.7227	17.6876	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.8181	17.7825	0.0000	0.0000	0	0.00		
			<u>240</u>					<u>0.00</u>	<u>0.00</u>	<u>51 141.00</u>	<u>837 617 418.80</u>
		<b>Total</b>	<b>240</b>					<b>0.00</b>	<b>0.00</b>	<b>242 254.00</b>	<b>837 617 418.80</b>
<b>Future</b>											
Dec 2016	DAUS	Future	0	13.7568	13.7223	0.0000	0.0000	30,070	413,666,976.00		
Dec 2016	DAUS	Future	353	13.7592	13.7174	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.7593	13.7195	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	1,777	13.7614	13.7217	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.7741	13.7352	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	2,562	13.7945	13.7556	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jan 2017	DAUS	Future	2,000	13.8149	13.7760	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	13.8353	13.7963	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	13.8517	13.8124	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	184	13.8596	13.8203	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.8676	13.8282	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,339	13.8887	13.8492	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	5,745	13.9600	13.9203	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	365	13.9626	13.9230	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	1,561	14.0451	14.0053	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.0746	14.0346	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.1014	14.0613	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.3452	14.3041	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.5980	14.5556	0.0000	0.0000	0	0.00		
			<u>21,091</u>					<u>30,070.00</u>	<u>413,666,976.00</u>	<u>4 633 829.00</u>	<u>52 301 630 738.70</u>

Option

Dec 2016	DAUS	14.75 Put	5,000	991.2208	1031.9068	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	13.50 Put	20,000	84.3935	115.1374	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.30 Call	20,000	46.5010	54.6916	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	15.00 Call	20,000	8.4331	14.0345	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	378.8459	409.6092	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	7.5312	7.2665	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.28 Call	5,000	189.6282	184.3596	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	509.2108	539.8259	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	24.7462	23.6513	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.80 Put	1,000	340.2911	364.4670	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.41 Call	1,000	201.3932	195.5954	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.15 Put	210	556.7652	586.8660	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.07 Call	210	98.7725	96.3201	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	14.32 Put	1,500	707.3223	736.2566	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	15.03 Call	1,500	159.1683	154.2937	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	560.6757	581.3262	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	86.0933	84.3161	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.80 Put	1,000	499.3123	518.0658	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	656.9746	679.9469	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	15.06 Call	1,000	359.8362	352.1731	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	127.7964	125.7629	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	646.7686	667.8121	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	167.3963	165.6497	0.0000	0.0000	0	0.00		
			<u>89,420</u>					<u>0.00</u>	<u>0.00</u>	<u>10 306 147.00</u>	<u>0.00</u>
<b>Total</b>			<b>110,511</b>					<b>30,070.00</b>	<b>413,666,976.00</b>	<b>14 939 976.00</b>	<b>52 301 630 738.70</b>

Future

<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	EUUS	Future	2	1.0559	1.0638	0.0000	0.0000	50	531,250.00		
Mar 2017	EUUS	Future	10	1.0605	1.0683	0.0000	0.0000	10	106,760.00		
Jun 2017	EUUS	Future	25,352	1.0657	1.0735	0.0000	0.0000	0	0.00		
			<u>25,364</u>					<u>60.00</u>	<u>638,010.00</u>	<u>392 184.00</u>	<u>4 415 154 730.00</u>
	<b>Total</b>		<b>25,364</b>					<b>60.00</b>	<b>638,010.00</b>	<b>392 184.00</b>	<b>4 415 154 730.00</b>
<b>Future</b>											
Dec 2016	GBUS	Future	2	1.2585	1.2596	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	8,095	1.2641	1.2652	0.0000	0.0000	0	0.00		
			<u>8,097</u>					<u>0.00</u>	<u>0.00</u>	<u>12 531.00</u>	<u>157 699 877.00</u>
	<b>Total</b>		<b>8,097</b>					<b>0.00</b>	<b>0.00</b>	<b>12 531.00</b>	<b>157 699 877.00</b>
<b>Future</b>											
Dec 2016	ZAAD	Future	8,043	10.2873	10.2216	10.2900	10.2672	2	20,557.20		
Mar 2017	ZAAD	Future	12,259	10.4368	10.3705	10.4124	10.4124	200	2,082,480.00		
Jun 2017	ZAAD	Future	102	10.6103	10.5426	0.0000	0.0000	0	0.00		
			<u>20,404</u>					<u>202.00</u>	<u>2,103,037.20</u>	<u>3 021 185.00</u>	<u>25 273 277 063.90</u>
	<b>Total</b>		<b>20,404</b>					<b>202.00</b>	<b>2,103,037.20</b>	<b>3 053 562.00</b>	<b>25 273 277 063.90</b>
<b>Future</b>											
Dec 2016	ZACA	Future	12	10.4531	10.3936	0.0000	0.0000	0	0.00		
Mar 2017	ZACA	Future	160	10.6372	10.5766	0.0000	0.0000	0	0.00		
			<u>172</u>					<u>0.00</u>	<u>0.00</u>	<u>73 738.00</u>	<u>694 437 653.50</u>
	<b>Total</b>		<b>172</b>					<b>0.00</b>	<b>0.00</b>	<b>73 738.00</b>	<b>694 437 653.50</b>
<b>Future</b>											
Dec 2016	ZACR	Future	10	1.9859	1.9865	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>
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>109 754.00</b>	<b>2 502 692 756.00</b>
<b>Future</b>											
Dec 2016	ZAEU	Future	50,929	14.5401	14.6068	14.7000	14.5151	1,962	28,597,609.80		
Mar 2017	ZAEU	Future	45,161	14.8437	14.9112	14.8542	14.8485	532	7,916,065.50		
Jun 2017	ZAEU	Future	78,142	15.1964	15.2641	0.0000	0.0000	0	0.00		
Sep 2017	ZAEU	Future	1,156	15.5308	15.5993	0.0000	0.0000	0	0.00		
			<u>175,388</u>					<u>2,494.00</u>	<u>36,513,675.30</u>	<u>9 772 890.00</u>	<u>135 144 760 169.70</u>
<b>Option</b>											
Dec 2016	ZAEU	16.50 Call	450	1.5334	3.6265	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	2360.6901	2295.2194	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	0.0001	0.0000	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	14.30 Put	1,000	294.1403	263.2589	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2017	ZAEU	14.80 Call	500	562.6672	591.7519	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	202.7830	217.5319	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	70.8345	78.4047	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4 789 001.00
		<b>Total</b>	<b>184,940</b>					<b>2,494.00</b>	<b>36,513,675.30</b>	14 561 891.00
										135 144 760 169.70
<b>Future</b>										
Dec 2016	ZAFR	Future	1,712	13.5049	13.5192	13.5522	13.4962	18	243,300.60	
Mar 2017	ZAFR	Future	121	13.8033	13.8170	13.8505	13.8505	6	83,103.00	
			1,833					24.00	326,403.60	565 124.00
		<b>Total</b>	<b>1,833</b>					<b>24.00</b>	<b>326,403.60</b>	5 904 444 698.40
										565 124.00
										5 904 444 698.40
<b>Future</b>										
Dec 2016	ZAGB	Future	32,728	17.3295	17.2947	17.4042	17.3000	315	5,459,585.20	
Mar 2017	ZAGB	Future	23,665	17.6533	17.6183	17.7200	17.6189	497	8,776,112.70	
Jun 2017	ZAGB	Future	32,002	18.0256	17.9894	0.0000	0.0000	0	0.00	
Sep 2017	ZAGB	Future	17	18.3769	18.3399	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	5,698	18.7334	18.6928	0.0000	0.0000	0	0.00	
			94,110					812.00	14,235,697.90	7 051 342.00
										116 145 909 406.60
<b>Option</b>										
Dec 2016	ZAGB	15.89 Put	525	5.2586	7.2449	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	624.7117	606.4769	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	55.2117	71.7769	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	163.7867	190.7277	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	272.0486	267.1153	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	242.5486	272.4153	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	69.7678	72.4500	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	740.2678	777.7500	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	3.7640	4.6388	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4080.8822	4115.8229	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	0.0029	0.0064	0.0000	0.0000	0	0.00	
			20,461					0.00	0.00	1 751 613.00
		<b>Total</b>	<b>114,571</b>					<b>812.00</b>	<b>14,235,697.90</b>	8 802 955.00
										116 145 909 406.60
<b>Future</b>										
Dec 2016	ZAHK	Future	16,430	1.7746	1.7702	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.8039	1.8004	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56 677.00
		<b>Total</b>	<b>19,930</b>					<b>0.00</b>	<b>0.00</b>	1 060 468 026.00
										56 677.00
										1 060 468 026.00

<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	ZAJY	Future	11,156	0.1197	0.1203	0.1199	0.1192	4	47,764.00		
Mar 2017	ZAJY	Future	109	0.1222	0.1228	0.0000	0.0000	0	0.00		
			<u>11,265</u>					<u>4.00</u>	<u>47,764.00</u>	<u>888 420.00</u>	<u>9 852 162 382.90</u>
		<b>Total</b>	<b>11,265</b>					<b>4.00</b>	<b>47,764.00</b>	<b>888 420.00</b>	<b>9 852 162 382.90</b>
<b>Future</b>											
Sep 2017	ZAKS	Future	1,382	0.1342	0.1349	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>27 127.00</u>	<u>372 831 350.00</u>
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	<b>27 127.00</b>	<b>372 831 350.00</b>
<b>Future</b>											
Mar 2017	ZANZ	Future	58	9.9925	9.9738	0.0000	0.0000	0	0.00		
			<u>58</u>					<u>0.00</u>	<u>0.00</u>	<u>144 158.00</u>	<u>1 103 292 270.00</u>
		<b>Total</b>	<b>58</b>					<b>0.00</b>	<b>0.00</b>	<b>164 158.00</b>	<b>1 103 292 270.00</b>
<b>Future</b>											
Dec 2016	ZASD	Future	153	9.6338	9.6480	0.0000	0.0000	0	0.00		
Mar 2017	ZASD	Future	36	9.7935	9.8086	0.0000	0.0000	0	0.00		
			<u>189</u>					<u>0.00</u>	<u>0.00</u>	<u>8 583.00</u>	<u>87 643 864.10</u>
		<b>Total</b>	<b>189</b>					<b>0.00</b>	<b>0.00</b>	<b>8 583.00</b>	<b>87 643 864.10</b>
<b>Future</b>											
Dec 2016	ZATR	Future	83	3.9591	3.9550	0.0000	0.0000	0	0.00		
			<u>83</u>					<u>0.00</u>	<u>0.00</u>	<u>194.00</u>	<u>936 367.90</u>
		<b>Total</b>	<b>83</b>					<b>0.00</b>	<b>0.00</b>	<b>194.00</b>	<b>936 367.90</b>
<b>Future</b>											
Dec 2016	ZAUM	Future	399	13.7699	13.7302	13.8005	13.8005	5	6,900,250.00		
Mar 2017	ZAUM	Future	522	13.9969	13.9572	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	54	14.2595	14.2187	0.0000	0.0000	0	0.00		
			<u>975</u>					<u>5.00</u>	<u>6,900,250.00</u>	<u>134 324.00</u>	<u>152 213 107 790.00</u>
		<b>Total</b>	<b>975</b>					<b>5.00</b>	<b>6,900,250.00</b>	<b>138 847.00</b>	<b>152 213 107 790.00</b>
<b>Future</b>											
Dec 2016	ZAUS	Future	328,554	13.7699	13.7302	13.8300	13.6913	70,872	971,610,769.40		
Mar 2017	ZAUS	Future	311,060	13.9969	13.9572	14.0500	13.9305	30,471	425,014,110.50		
Jun 2017	ZAUS	Future	188,216	14.2595	14.2187	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	4,455	14.5034	14.4617	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	14,956	14.7495	14.7056	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.9992	14.9466	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2489	15.1877	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>	
		<u>847,381</u>					<u>101,343.00</u>	<u>1,396,624,879.90</u>	
								<u>126 922 268.00</u>	
								<u>1 433 095 265 200.90</u>	
Option									
Dec 2016	ZAUS	11.80 Put	250	0.3281	0.6517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	3.3449	6.6660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.75 Put	25,850	4.8525	8.9422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	166,585	9.1969	14.9765	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	22.4811	36.1879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	466.7819	448.5095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	36.8819	58.3095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	38.3774	60.5337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	46.6467	72.6161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	62.9459	95.4939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	36,016	67.6769	101.9337	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	202.1167	213.5513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	132.2167	183.3513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	153.8603	208.6909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	164.3792	219.4891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.85 Put	20,000	210.2731	265.8260	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.90 Put	250	241.9253	297.2650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	81.3641	95.7103	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,710	311.4641	365.5103	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	68.9402	82.3309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	62.2897	75.0424	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	60.1987	72.7310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	388.2692	440.2772	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	404.3861	455.9375	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.14 Put	10,000	420.7314	471.8176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.15 Put	150	428.9858	479.8367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	43.9633	54.4036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	40.9306	50.8963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	471.0306	520.6963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	34.1490	42.9403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	2,000	514.2490	562.7403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	558.4967	605.8546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	24.4457	31.2433	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	19.4581	25.0615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	696.1435	740.5538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	14.0385	18.9617	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	744.1385	788.7617	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	753.7744	798.4310	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	10.8604	16.0169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	870.1825	915.0707	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	14.66 Put	20,000	899.4720	944.3786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	8.7222	13.9352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	938.6181	983.5309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1036.8719	1081.7328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	6.4784	11.6201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	5.9387	11.0358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	4.4503	9.3471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1234.5503	1279.1471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	3.6752	8.4082	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1433.0984	1477.0775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1443.0327	1486.9421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1.9581	5.0553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1632.0581	1674.8553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	1.6677	4.3998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1731.7034	1774.0522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1801.5013	1843.5808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1911.2433	1952.9620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2031.0260	2072.4231	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	0.8511	2.4326	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	0.6682	1.9567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2230.7682	2271.7567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	0.5655	1.6812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	0.4266	1.2970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2760.4235	2800.7765	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	0.3166	0.9408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2920.3738	2960.5268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	0.2532	0.6286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	0.2227	0.4897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	0.2132	0.4485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	0.2061	0.4183	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	0.1539	0.2170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	0.1433	0.1818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	0.1304	0.1414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	1,000	0.1282	0.1350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	0.0871	0.0743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	0.0736	0.0627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	0.0658	0.0560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	0.0622	0.0529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.0065	0.0054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.0049	0.0041	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.0046	0.0038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.0029	0.0024	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	19.25 Call	10,303	0.0021	0.0018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0004	0.0004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0004	0.0003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0002	0.0002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0001	0.0001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0001	0.0001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0001	0.0001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0001	0.0000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0000	0.0000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0000	0.0000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	43.4083	44.0594	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	66.7579	67.6857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	111,777	150.2985	156.2306	134.4387	134.4387	2	0.00
Mar 2017	ZAUS	13.03 Put	1,000	157.3636	163.5743	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	174.7718	181.6606	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	216.5862	225.0603	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	305.3094	318.2907	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	715.5508	691.0470	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	688.2464	664.4912	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	1	540.6915	522.2540	543.8877	543.8877	1	0.00
Mar 2017	ZAUS	14.00 Put	11,320	543.7915	565.0540	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	602.3184	624.9631	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	424.6822	410.2582	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	727.7822	753.0582	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	391.3590	378.1658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	794.4590	820.9658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	378.7231	366.0089	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	821.8231	848.8089	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	360.4846	348.4649	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	971.5631	1000.8857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	257.3636	249.2542	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	247.0712	239.3164	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	500	239.1378	231.6602	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	220.4306	213.6054	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1431.4464	1465.0945	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1541.6618	1575.9468	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	161.6614	156.5479	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1837.5499	1873.0240	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1873.1342	1908.7537	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	123.6895	119.8172	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	104.7820	101.5310	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	16.22 Call	45,132	87.4574	84.7767	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	69.7146	67.6163	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2810.2446	2848.2537	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	46.0797	43.7258	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	35.1400	32.5135	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	12.6633	10.4752	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	12.5202	10.3524	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	6.5395	5.2766	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	4.1506	3.2918	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.3061	0.2197	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	567.4907	587.9428	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	587.2232	608.1080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	713.0022	736.4422	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	752.0175	776.1741	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	780.5058	805.2576	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	839.2497	865.0321	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	2,500	703.2318	689.7971	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1203.2924	1233.9444	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	440.8694	434.3388	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1659.6320	1694.4512	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	363.5774	357.9123	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1884.0774	1919.2123	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	350.5235	345.1418	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	348.7001	343.3590	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	324.2002	319.3886	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	307.8350	303.3779	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	283.4793	279.5466	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	223.3796	220.7003	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	126.6449	127.1952	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	104.8722	102.5650	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	54.1317	52.9298	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	240.7409	252.5601	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	10,000	316.7791	329.3437	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	451.3093	465.6444	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	591.5986	609.1652	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	595.9409	613.8715	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	828.5580	851.4938	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	884.4930	908.2066	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	971.6093	996.3983	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	466.5323	460.0363	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	400.4640	394.9746	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	371.5877	366.5295	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 2017	ZAUS	17.03 Call	110	367.4735	362.4763	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	269.9468	267.4125	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	480.1044	495.5882	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	751.6355	774.2851	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	797.0968	820.3332	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	828.1578	851.7644	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	843.9084	867.7004	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1020.7797	1046.4277	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1038.1732	1063.9816	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	651.1880	642.2825	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	599.1926	590.9702	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	16,000	545.7036	538.1653	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	539.2478	531.7929	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	534.4669	527.0774	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	528.1795	520.8659	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	424.7285	419.6590	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	690.5229	716.4985	0.0000	0.0000	0	0.00		
			<u>2,487,298</u>					<u>3.00</u>	<u>0.00</u>	<u>30 956 653.00</u>	<u>0.00</u>
	<b>Total</b>		<b>3,334,679</b>					<b>101,346.00</b>	<b>1,396,624,879.90</b>	<b>157 878 921.00</b>	<b>1 433 095 265 200.90</b>

---

<b>Grand Total</b>	<b>3,857,164</b>	<b>135,017.00</b>	<b>1 871 056 693.90</b>	<b>210,113,577</b>	<b>1,978,345,931,284.40</b>
--------------------	------------------	-------------------	-------------------------	--------------------	-----------------------------

---