



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Aug 2016	DAEU	Future	3	15.6989	15.5815	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	39	15.7422	15.6211	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	15.8832	15.7572	0.0000	0.0000	0	0.00
			<u>76</u>					<i>0.00</i>	<i>0.00</i>
			Total	76				0.00	0.00
									<i>103 818.00</i>
									<i>1 313 075 601.00</i>
Future									
Aug 2016	DAGB	Future	131	18.6058	18.4098	0.0000	0.0000	0	0.00
Aug 2016	DAGB	Future	3	18.6758	18.4731	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	19.6474	19.4322	0.0000	0.0000	0	0.00
			<u>207</u>					<i>0.00</i>	<i>0.00</i>
									<i>37 930.00</i>
									<i>593 236 100.50</i>
Option									
Aug 2016	DAGB	19.00 Call	11,000	113.0042	75.0032	0.0000	0.0000	0	0.00
Sep 2016	DAGB	21.20 Put	12,264	2495.6787	2699.9826	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	0.1883	0.1728	0.0000	0.0000	0	0.00
			<u>35,528</u>					<i>0.00</i>	<i>0.00</i>
			Total	35,735				0.00	0.00
									<i>191 113.00</i>
									<i>0.00</i>
Future									
Aug 2016	DAUS	Future	1,713	13.9737	13.9197	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,056	13.9850	13.9452	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.0289	13.9852	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	104	14.0352	13.9909	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.0787	14.0327	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	14.1116	14.0654	0.0000	0.0000	1,000	14,125,800.00
Sep 2016	DAUS	Future	900	14.1143	14.0682	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.1580	14.1117	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	14.1935	14.1470	0.0000	0.0000	2,000	28,363,800.00
Dec 2016	DAUS	Future	251	14.3261	14.2793	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>	
		11,980					3,000.00	42,489,600.00	
								3 960 014.00	
								42 893 368 489.80	
Option									
Aug 2016	DAUS	12.70 Put	2,000	0.7095	1.6859	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	485.8551	527.6758	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	0.9756	1.5628	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.21 Call	10,000	88.7457	94.2387	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	1.3640	2.3959	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.22 Put	6,600	346.5411	380.6572	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	506.0652	543.0534	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1850.3648	1891.8931	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.1335	0.2211	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	1.5003	2.3744	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	285.1733	315.9160	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	386.4711	420.3629	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.4186	0.5214	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	69.0275	84.1638	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.8941	1.3665	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.9018	1.4041	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	30.6103	28.2592	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	5.2140	5.1355	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	263.9030	270.8278	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	236.8505	243.9374	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	79.3513	74.3881	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	5.2757	4.7163	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	975.6578	1016.0012	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	1.0953	1.0496	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	4.6899	5.1389	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	147.4220	163.6935	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.6453	2.4051	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.1368	1.8262	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	323.4254	312.5126	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	11.5212	11.3936	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	195.0395	207.9765	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	6.2001	9.3443	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	5.5858	8.5028	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	131.4497	139.4948	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1097.0056	1138.9388	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	85.8548	87.2013	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	1018.5441	1059.4652	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	89.6893	92.3229	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	161.2233	169.1421	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1546.9440	1593.5331	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	17.09 Call	9,615	62.5567	66.3219	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	17.3370	16.4951	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	241.2821	253.2793	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	17.6030	20.3857	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	471.6633	493.3803	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	257.3935	258.3620	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	553.9203	578.5531	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	334.6661	334.1316	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	542.8778	562.4197	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	339.3686	341.6200	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	621.0714	643.4905	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	421.8100	422.4078	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	595.5358	611.5836	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	411.5252	418.1804	0.0000	0.0000	0	0.00	
			<u>294,369</u>					0.00	0.00	8 420 766.00
	Total		306,349					3,000.00	42,489,600.00	12 380 780.00
										42 893 368 489.80
Future										
Sep 2016	EUUS	Future	11,955	1.1243	1.1190	0.0000	0.0000	0	0.00	
			<u>11,955</u>					0.00	0.00	283 638.00
	Total		11,955					0.00	0.00	3 217 870 118.00
Future										
Sep 2016	ZAAD	Future	8,910	10.7093	10.5928	10.6062	10.6062	230	2,458,036.00	
Dec 2016	ZAAD	Future	125	10.8724	10.7516	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,305	11.0276	10.9027	0.0000	0.0000	0	0.00	
			<u>12,340</u>					230.00	2,458,036.00	2 877 694.00
	Total		12,340					230.00	2,458,036.00	23 740 558 272.00
Future										
Sep 2016	ZADK	Future	306	2.1327	2.1156	0.0000	0.0000	0	0.00	
			<u>306</u>					0.00	0.00	2 132.00
	Total		306					0.00	0.00	47 977 137.00
Future										
Sep 2016	ZAEU	Future	38,359	15.8410	15.7153	15.8626	15.7746	5,276	83,463,878.20	
Dec 2016	ZAEU	Future	18,000	16.1885	16.0595	16.2031	16.2031	10	162,031.00	
Mar 2017	ZAEU	Future	4,921	16.5164	16.3840	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	16.9061	16.7703	0.0000	0.0000	0	0.00	
			<u>138,571</u>					5,286.00	83,625,909.20	9 187 644.00
	Total									125 881 723 580.80
Option										

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAEU	14.87 Put	10,000	67.4854	88.2359	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	402.3884	348.6380	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	134.7578	116.4199	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	583.0503	535.3705	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1167.5156	1257.3387	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	21.4313	14.6887	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4 737 191.00
		Total	184,943					5,286.00	83,625,909.20	13 924 835.00 125 881 723 580.80
Future										
Sep 2016	ZAFR	Future	1,858	14.6463	14.5602	0.0000	0.0000	0	0.00	
			1,858					0.00	0.00	555 318.00 5 760 951 477.40
		Total	1,858					0.00	0.00	555 318.00 5 760 951 477.40
Future										
Sep 2016	ZAGB	Future	53,174	18.7573	18.5517	18.7754	18.6048	7,916	147,603,343.00	
Dec 2016	ZAGB	Future	1,302	19.1240	18.9140	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	1,895	19.4698	19.2553	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	37,392	19.8802	19.6622	0.0000	0.0000	3,244	64,211,736.00	
Dec 2017	ZAGB	Future	520	20.2237	19.9922	0.0000	0.0000	0	0.00	
			94,283					11,160.00	211,815,079.00	6 094 719.00 98 651 265 118.70
Option										
Sep 2016	ZAGB	18.90 Put	1,050	504.2249	635.5420	0.0000	0.0000	13,950	0.00	
Sep 2016	ZAGB	22.50 Call	500	6.1431	6.7233	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	5.9686	6.5319	0.0000	0.0000	9,300	0.00	
Sep 2016	ZAGB	25.30 Call	800	2.2221	1.6666	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	121.8492	147.6836	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	446.4367	525.4586	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2468.0506	2646.8496	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	3943.1741	4150.1378	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	60.0160	64.7524	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	16.0542	14.0972	0.0000	0.0000	0	0.00	
			20,054					23,250.00	0.00	1 729 689.00 0.00
		Total	114,337					34,410.00	211,815,079.00	7 824 408.00 98 651 265 118.70
Future										
Sep 2016	ZAJY	Future	6,945	0.1397	0.1374	0.0000	0.0000	3,040	42,327,136.00	
Dec 2016	ZAJY	Future	3,982	0.1428	0.1403	0.0000	0.0000	19	269,705.00	
Mar 2017	ZAJY	Future	1,368	0.1456	0.1431	0.0000	0.0000	0	0.00	
			12,295					3,059.00	42,596,841.00	766 125.00 8 157 176 124.40
		Total	12,295					3,059.00	42,596,841.00	766 125.00 8 157 176 124.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2016	ZAKS	Future	1,266	0.1378	0.1373	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,266					0.00	0.00
									20 449.00 283 026 470.00
									20 449.00 283 026 470.00
Future									
Sep 2016	ZAUM	Future	797	14.0896	14.0436	14.1097	14.0576	34	47,947,510.00
Dec 2016	ZAUM	Future	111	14.3400	14.2931	14.3598	14.3428	3	4,306,240.00
Mar 2017	ZAUM	Future	52	14.5742	14.5263	0.0000	0.0000	0	0.00
Jun 2017	ZAUM	Future	3	14.8516	14.8027	0.0000	0.0000	0	0.00
			<u>963</u>					<u>37.00</u>	<u>52,253,750.00</u>
		Total	963					37.00	52,253,750.00
									128 097.00 143 430 736 890.00
									132 620.00 143 430 736 890.00
Future									
Sep 2016	ZAUS	Future	508,645	14.0896	14.0436	14.1481	14.0495	63,952	901,122,373.90
Dec 2016	ZAUS	Future	117,443	14.3400	14.2931	14.3757	14.3200	4,103	58,834,841.00
Mar 2017	ZAUS	Future	28,576	14.5742	14.5263	14.6186	14.5370	239	3,480,702.20
Jun 2017	ZAUS	Future	157,705	14.8516	14.8027	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	2,700	15.0093	14.9522	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	15.0476	14.9894	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	15.0859	15.0266	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	15.1242	15.0638	0.0000	0.0000	0	0.00
			<u>815,279</u>					<u>68,294.00</u>	<u>963,437,917.10</u>
									116 203 268.00 1 281 261 606 653.30
Option									
Sep 2016	ZAUS	13.24 Put	405	69.2736	81.4231	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.50 Put	12,750	126.7046	143.6899	0.0000	0.0000	9,077	0.00
Sep 2016	ZAUS	13.56 Put	20,000	144.0340	162.1974	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	525	183.3392	203.8495	0.0000	0.0000	3,375	0.00
Sep 2016	ZAUS	13.70 Put	1,400	190.5059	211.4037	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	220.9648	243.3972	0.0000	0.0000	3,375	0.00
Sep 2016	ZAUS	14.00 Call	1,000	409.2379	389.6810	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	319.5956	304.5585	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	429.9956	460.9585	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	282.0576	268.6404	0.0000	0.0000	22,000	0.00
Sep 2016	ZAUS	14.50 Put	47,300	628.7315	664.1315	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	191.5873	182.1943	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	701.9873	738.5943	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	186.6116	177.4454	0.0000	0.0000	9,300	0.00
Sep 2016	ZAUS	14.70 Put	1,400	778.2758	815.9664	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	163.4734	155.3668	0.0000	0.0000	9,300	0.00
Sep 2016	ZAUS	14.76 Put	20,000	825.3904	863.6574	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 2016	ZAUS	14.85 Call	1,000	137.2691	130.3312	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	2,200	111.7720	106.1317	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1022.1720	1062.5317	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	84.7414	80.4884	0.0000	0.0000	9,077	0.00
Sep 2016	ZAUS	15.30 Call	2,000	73.7253	70.0402	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1558.2283	1601.8607	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1651.3721	1695.5386	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	31.9113	30.7609	0.0000	0.0000	3,375	0.00
Sep 2016	ZAUS	16.03 Call	525	24.4033	23.7869	0.0000	0.0000	3,375	0.00
Sep 2016	ZAUS	16.39 Call	20,000	13.7388	13.7775	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	11.3300	11.4866	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	9.1912	9.4365	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	8.8998	9.1556	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	8.3446	8.6196	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.3822	3.1939	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.2843	0.1954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	22.2834	21.8220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	147,650	136.2486	141.5620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	186.2018	194.0602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	221.0627	230.6509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	268.2501	281.2414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	341.7573	358.4879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	361.8445	379.5478	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	500	812.5039	788.2856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	472.5039	495.1856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	573.0679	599.7549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	627.2331	655.8903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	714.5153	746.4795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	745.0447	777.8566	0.0000	0.0000	23,680	0.00
Dec 2016	ZAUS	14.63 Put	5,700	827.1244	862.0625	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	872.8840	908.9180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	940.0631	977.8848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1067.2409	1107.3804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	421.7509	415.2311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1081.7509	1122.1311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1230.7001	1273.3367	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1238.3222	1281.0648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	326.1050	323.8065	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1386.1050	1430.7065	0.0000	0.0000	63,180	0.00
Dec 2016	ZAUS	15.50 Call	750	305.9851	304.0718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1465.9851	1510.9718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1522.1213	1567.5926	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	15.68 Put	63,513	1611.6269	1657.8090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1710.9709	1757.8532	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	242.8574	243.1077	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1880.1393	1928.0229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	180.0808	182.2654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2292.5654	2342.1235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2346.4866	2396.2024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	154.5157	157.3816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2491.4715	2541.5480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	134.5699	137.9028	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	123.5537	128.0663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	120.6515	125.2935	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	118.4002	123.1432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	94.8383	100.5475	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	88.7977	94.7272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	87.7320	93.6988	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	77.8306	84.1266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	76.1259	82.4738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	75.0234	81.4055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	74.4829	80.8795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	45.2094	47.9658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	42.1090	44.7626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	41.4474	44.0782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	36.7844	39.2472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	33.9521	36.3055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	23.5491	25.4410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	22.5992	24.4434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	21.5068	23.2948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	19.1482	20.8093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	17.1784	18.7272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	16.0631	17.5454	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	14.2742	15.6453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	13.5668	14.8921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	8.5361	9.4997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	6.3432	7.1229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	6.0170	6.7675	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1278.1249	1318.2190	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1371.2962	1412.8334	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1626.7542	1671.3752	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1657.7490	1702.7039	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2486.2280	2536.0581	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	169.5027	175.0989	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	18.44 Call	7,160	169.0341	174.6478	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	141.9899	148.1257	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	115.4534	121.0834	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	36.0731	39.0547	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.23 Put	2,000	712.0802	735.1147	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	14.89 Put	1,297	1082.4666	1114.9873	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.50 Put	150	1482.0167	1521.6800	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1682.5935	1725.1677	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	16.73 Call	2,000	543.6415	543.4121	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.15 Call	1,297	352.1781	358.5058	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	18.65 Call	150	314.2344	322.1370	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	232.9458	239.1380	0.0000	0.0000	0	0.00	
			<u>1,354,093</u>					<u>159,114.00</u>	<u>0.00</u>	<u>26 916 988.00</u>
		Total	<u>2,169,372</u>					<u>227,408.00</u>	<u>963,437,917.10</u>	<u>143 120 256.00</u>
										<u>1 281 261 606 653.30</u>

Grand Total	<u>2,851,795</u>							<u>273,430.00</u>	<u>1 398 677 132.30</u>	<u>190,588,762</u>	<u>1,775,124,913,834.20</u>
--------------------	-------------------------	--	--	--	--	--	--	--------------------------	--------------------------------	---------------------------	------------------------------------