



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.0297	2.0365	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											
Aug 2016	DAEU	Future	3	14.8347	14.8574	0.0000	0.0000	0	0.00		
Aug 2016	DAEU	Future	39	14.8618	14.8934	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	14.9861	15.0188	0.0000	0.0000	0	0.00		
			<u>76</u>					<u>0.00</u>	<u>0.00</u>	<u>103 818.00</u>	<u>1 313 075 601.00</u>
		Total	76					0.00	0.00	393 418.00	1 313 075 601.00
Future											
Aug 2016	DAGB	Future	131	17.2093	17.3136	0.0000	0.0000	0	0.00		
Aug 2016	DAGB	Future	3	17.2561	17.3699	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.1508	18.2744	0.0000	0.0000	0	0.00		
			<u>207</u>					<u>0.00</u>	<u>0.00</u>	<u>37 930.00</u>	<u>593 236 100.50</u>
Option											
Aug 2016	DAGB	19.00 Call	11,000	0.3972	0.8717	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	21.20 Put	12,264	3916.2622	3802.4221	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0001	0.0011	0.0000	0.0000	0	0.00		
			<u>35,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191 113.00</u>	<u>0.00</u>
		Total	35,735					0.00	0.00	229 043.00	593 236 100.50
Future											
Aug 2016	DAUS	Future	0	13.2755	13.3063	0.0000	0.0000	6,600	87,618,300.00		
Aug 2016	DAUS	Future	656	13.2716	13.3110	0.0000	0.0000	1,400	18,609,500.00		
Aug 2016	DAUS	Future	2,467	13.3004	13.3470	0.0000	0.0000	900	11,994,750.00		
Aug 2016	DAUS	Future	104	13.3056	13.3521	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.3444	13.3908	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	13.3753	13.4216	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	DAUS	Future	900	13.3778	13.4242	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	70	13.3830	13.4293	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	13.4190	13.4652	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	13.4521	13.4979	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.5758	13.6214	0.0000	0.0000	0	0.00		
			<u>8,037</u>					<u>8,900.00</u>	<u>118,222,550.00</u>	<u>3 971 396.00</u>	<u>43 045 811 766.10</u>

Option

Aug 2016	DAUS	14.21 Call	10,000	0.0120	0.1381	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	0.0153	0.0162	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.22 Put	6,600	951.6760	905.7288	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.43 Put	6,600	1161.0453	1114.8611	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	2570.6136	2523.9133	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	0.3193	0.3129	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	0.0160	0.0002	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.32 Call	2,000	143.9066	173.4383	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.08 Put	6,600	801.6972	758.9078	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.24 Put	6,600	957.9827	913.6977	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	0.3611	0.9275	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	302.9979	279.5524	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.0468	0.0314	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.0240	0.0155	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	14.3288	19.4923	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	1.0539	1.5629	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.2206	0.3630	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	576.1644	543.6695	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	682.5811	647.5712	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	25.9233	33.6016	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	6.2889	8.5186	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.7049	1.0449	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	1621.1207	1577.7663	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.0591	0.0928	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	4.6615	5.1787	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	397.4373	378.4136	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.3846	0.5953	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.2797	0.4404	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	111.4028	120.5389	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	19.5540	20.6690	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	460.1856	439.2838	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.3932	0.5502	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.3402	0.4787	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	331.0524	315.8834	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1690.4771	1649.7374	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>	
Oct 2016	DAUS	16.14 Call	9,960	27.0352	28.2965	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	1591.1217	1550.5079	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	33.5501	34.0975	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.60 Call	21,000	439.5712	459.6620	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.25 Call	31,500	244.3461	254.7578	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	377.4173	358.9816	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	2177.6832	2133.8964	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	29.2469	28.5562	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	39.4706	38.0526	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	514.1199	490.6362	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	4.7971	4.6514	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	827.4213	797.7371	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	130.5680	132.0668	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	932.7964	901.6067	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	176.3207	178.9348	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	873.7442	845.5665	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	213.3430	209.5443	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	971.2808	940.9432	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	259.0408	259.4089	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	936.5779	908.6168	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	285.7471	280.3731	0.0000	0.0000	0	0.00	
			<u>384,869</u>					<i>0.00</i>	<i>0.00</i>	<i>8 692 466.00</i>
		Total	392,906					8,900.00	118,222,550.00	12 663 862.00
										43 045 811 766.10
Future										
Sep 2016	EUUS	Future	11,955	1.1192	1.1178	0.0000	0.0000	0	0.00	
			<u>11,955</u>					<i>0.00</i>	<i>0.00</i>	<i>283 640.00</i>
		Total	11,955					0.00	0.00	283 640.00
										3 217 892 402.00
Future										
Sep 2016	ZAAD	Future	8,795	10.2999	10.3329	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	7	10.4553	10.4876	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,305	10.6035	10.6355	0.0000	0.0000	0	0.00	
			<u>12,107</u>					<i>0.00</i>	<i>0.00</i>	<i>2 879 024.00</i>
		Total	12,107					0.00	0.00	2 911 401.00
										23 754 582 903.00
Future										
Sep 2016	ZACA	Future	20	10.2545	10.2712	0.0000	0.0000	0	0.00	
			<u>20</u>					<i>0.00</i>	<i>0.00</i>	<i>43 253.00</i>
		Total	20					0.00	0.00	43 253.00
										367 916 755.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Sep 2016	ZADK	Future	306	2.0133	2.0178	0.0000	0.0000	0	0.00	
			<u>306</u>					<u>0.00</u>	<u>0.00</u>	<u>2 132.00</u>
		Total	306					0.00	0.00	2 132.00
Future										
Sep 2016	ZAEU	Future	32,992	14.9466	14.9793	15.0000	14.9401	517	7,729,293.10	
Dec 2016	ZAEU	Future	18,731	15.2696	15.3021	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	5,046	15.5783	15.6105	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	15.8970	15.9284	0.0000	0.0000	5	79,642.00	
			<u>134,060</u>					<u>522.00</u>	<u>7,808,935.10</u>	<u>9 205 676.00</u>
										<u>126 158 788 260.00</u>
Option										
Sep 2016	ZAEU	14.87 Put	10,000	264.8057	256.9634	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	73.9874	83.1356	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	14.9738	17.8200	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	257.6974	267.0142	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1825.1499	1800.3766	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	1.7919	1.7996	0.0000	0.0000	0	0.00	
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4 783 691.00</u>
		Total	180,432					522.00	7,808,935.10	13 989 367.00
										126 158 788 260.00
Future										
Sep 2016	ZAFR	Future	1,858	13.7677	13.7427	0.0000	0.0000	0	0.00	
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>555 318.00</u>
		Total	1,858					0.00	0.00	555 318.00
										5 760 951 477.40
Future										
Sep 2016	ZAGB	Future	49,185	17.3264	17.4419	17.4900	17.3438	12,144	210,768,362.10	
Dec 2016	ZAGB	Future	2,522	17.6634	17.7819	17.7679	17.7500	100	1,776,455.70	
Mar 2017	ZAGB	Future	1,274	17.9834	18.1046	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	37,392	18.3105	18.4333	0.0000	0.0000	3	55,299.90	
Dec 2017	ZAGB	Future	520	19.0107	19.1440	0.0000	0.0000	0	0.00	
			<u>90,893</u>					<u>12,247.00</u>	<u>212,600,117.70</u>	<u>6 123 279.00</u>
										<u>99 162 053 561.10</u>
Option										
Sep 2016	ZAGB	18.90 Put	1,050	1598.5492	1491.8101	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	4.1014	4.2680	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.0212	1.3584	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.0876	0.1242	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	443.1427	400.4886	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	1183.9768	1107.1820	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3805.3615	3691.9032	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAGB	23.01 Put	783	5392.5181	5277.0242	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	15.9143	18.1713	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	2.2382	2.6238	0.0000	0.0000	0	0.00	
			<u>20,054</u>					<i>0.00</i>	<i>0.00</i>	<i>1 729 689.00</i>
	Total		110,947					12,247.00	212,600,117.70	7 852 968.00
										99 162 053 561.10
Future										
Sep 2016	ZAJY	Future	14,242	0.1320	0.1325	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1348	0.1354	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1376	0.1381	0.0000	0.0000	0	0.00	
			<u>19,202</u>					<i>0.00</i>	<i>0.00</i>	<i>775 385.00</i>
	Total		19,202					0.00	0.00	775 385.00
										8 284 844 853.40
Future										
Sep 2016	ZAKS	Future	1,266	0.1308	0.1312	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<i>0.00</i>	<i>0.00</i>	<i>20 449.00</i>
	Total		1,266					0.00	0.00	20 449.00
										283 026 470.00
Future										
Sep 2016	ZAUM	Future	701	13.3547	13.4011	13.4709	13.3710	41	55,045,980.00	
Dec 2016	ZAUM	Future	112	13.5889	13.6344	13.6520	13.6493	15	20,476,050.00	
Mar 2017	ZAUM	Future	52	13.8083	13.8539	0.0000	0.0000	0	0.00	
Jun 2017	ZAUM	Future	3	14.0257	14.0694	0.0000	0.0000	0	0.00	
			<u>868</u>					<i>56.00</i>	<i>75,522,030.00</i>	<i>128 375.00</i>
	Total		868					56.00	75,522,030.00	132 898.00
										143 812 078 030.00
Future										
Sep 2016	ZAUS	Future	490,861	13.3547	13.4011	13.4807	13.3511	40,408	542,505,083.10	
Dec 2016	ZAUS	Future	111,894	13.5889	13.6344	13.7118	13.6000	13,386	182,780,809.00	
Mar 2017	ZAUS	Future	31,753	13.8083	13.8539	13.8900	13.8447	2,610	36,125,700.50	
Jun 2017	ZAUS	Future	158,060	14.0257	14.0694	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	2,700	14.2138	14.2616	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	14.4926	14.5411	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	14.7714	14.8205	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	15.0501	15.1000	0.0000	0.0000	0	0.00	
			<u>795,478</u>					<i>56,404.00</i>	<i>761,411,592.60</i>	<i>116 526 844.00</i>
	Total									1 285 704 430 041.90
Option										
Sep 2016	ZAUS	13.24 Put	405	228.7944	219.5665	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.50 Put	12,700	373.6129	355.8159	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.56 Put	20,000	412.5946	393.0390	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.68 Put	525	495.6012	472.6056	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	13.70 Put	1,400	510.0464	486.4927	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	569.4366	543.7132	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	1,100	99.1478	114.4575	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	69.5166	81.0923	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	914.8166	879.9923	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	58.0914	68.0212	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	1185.7743	1146.5746	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	33.7677	39.8603	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	1279.0677	1238.7603	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	32.5656	38.4552	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	1373.4714	1332.2093	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	27.0345	32.1329	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	1430.1878	1388.7618	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.85 Call	0	20.6294	25.0829	0.0000	0.0000	1,000	0.00
Sep 2016	ZAUS	15.00 Call	2,200	15.0249	18.7079	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	1660.3249	1617.6079	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	9.7753	12.6056	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	7.8643	10.3352	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	2249.3624	2204.5823	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	2348.5528	2303.5541	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	2.2763	3.3830	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	1.6512	2.4131	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	1.5429	1.9628	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1.5214	1.9231	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.5048	1.8892	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.5028	1.8847	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.4992	1.8765	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.7565	1.0381	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0140	0.0226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	46.6788	46.1352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	12,196	149.6902	143.0244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	171.5840	0.0000	0.0000	0.0000	4,800	0.00
Dec 2016	ZAUS	13.00 Put	147,750	304.7417	290.2494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	397.8360	379.7593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	703.6044	0.0000	0.0000	0.0000	2,800	0.00
Dec 2016	ZAUS	13.35 Put	3,300	459.6354	439.3986	0.0000	0.0000	6,540	0.00
Dec 2016	ZAUS	13.50 Put	12,346	537.0564	514.3265	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	540.5916	559.3631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	651.6916	624.9631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	682.4293	654.9666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	2,500	434.3497	448.9324	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	14.00 Put	54,190	845.4497	814.5324	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	14.18 Call	4,200	381.7870	393.8795	0.0000	0.0000	7,200	0.00
Dec 2016	ZAUS	14.20 Put	2,000	987.4644	953.8317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	1061.5181	1026.8140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1176.0540	1139.8669	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	1215.0965	1178.4452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1318.4695	1280.6924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1375.1872	1336.8425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1456.5733	1417.8884	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	1606.4353	1566.5058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	212.2351	217.6788	0.0000	0.0000	2,000	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1623.3351	1583.2788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1794.8276	1753.6027	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1803.5152	1762.2360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	159.3015	162.5836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1970.4015	1928.1836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	148.4334	151.2830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	2059.5334	2016.8830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	2122.4128	2079.4804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2221.9729	2178.6318	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2331.5530	2287.8126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	116.3878	117.9946	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	12,196	105.0926	106.2793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2516.1926	2471.8793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	90.3201	89.1782	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2965.0225	2918.1345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	3022.8067	2975.8374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	80.9904	79.4932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3177.3428	3130.1759	0.0000	0.0000	6,600	0.00
Dec 2016	ZAUS	16.77 Call	16,000	73.7329	71.9784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	69.6620	67.7700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	68.2993	66.3633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	67.2432	65.2718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	52.0821	51.2504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	45.4522	44.6323	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	44.2992	43.4827	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.72 Call	3,300	43.1733	0.0000	0.0000	0.0000	6,540	0.00
Dec 2016	ZAUS	18.00 Call	1,500	33.8696	33.1036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	32.1351	31.3816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	31.0251	30.2802	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	30.4836	29.7432	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	15.2352	14.6920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	14.0221	13.5025	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	19.00 Call	2,310	13.7652	13.2509	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	11.9756	11.4998	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	10.9075	10.4568	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	7.1249	6.7779	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	6.7919	6.4556	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	6.4120	6.0880	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	5.6029	5.3065	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	4.9398	4.6675	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	4.5699	4.3116	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	3.9855	3.7505	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	3.7576	3.5321	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	2.1990	2.0457	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	1.5611	1.4426	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	1.4690	1.3558	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	143.7033	137.3668	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1795.4617	1756.2330	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1901.4049	1861.6668	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	2186.2621	2144.8288	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	2220.4481	2178.8377	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	3123.7725	3077.8768	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	95.2273	94.6183	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	94.6551	94.0436	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	67.2571	66.5688	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	53.0983	52.4110	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	14.1514	13.7375	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	1089.9849	1059.8329	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1544.2841	1508.1612	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	2014.2338	1974.3410	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	2240.0491	2199.0209	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	345.8185	345.7493	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	243.5435	240.3285	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	199.5116	196.1733	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	122.7284	119.7682	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	864.0214	849.6912	0.0000	0.0000	0	0.00		
			<u>1,471,286</u>					<u>39,480.00</u>	<u>0.00</u>	<u>27 082 382.00</u>	<u>0.00</u>
	Total		2,266,764					95,884.00	761,411,592.60	143 609 226.00	1 285 704 430 041.90
	Grand Total		3,034,877					117,609.00	1 175 565 225.40	191,465,233	1,781,040,417,952.70