



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Nov 2016	DACR	Future	435	2.1754	2.1886	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9 090 195.00
		<b>Total</b>	<b>435</b>					<b>0.00</b>	<b>0.00</b>	435.00	9 090 195.00
<b>Future</b>											
Sep 2016	DAEU	Future	34	16.1184	16.2493	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.3503	16.4848	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104 860.00	1 329 981 645.20
		<b>Total</b>	<b>534</b>					<b>0.00</b>	<b>0.00</b>	394 460.00	1 329 981 645.20
<b>Future</b>											
Oct 2016	DAGB	Future	112	19.2431	19.3904	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	19.3376	19.4881	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	20.1061	20.2622	0.0000	0.0000	0	0.00		
			226					0.00	0.00	38 217.00	598 335 408.80
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	2067.1778	1921.3086	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0939	0.0312	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	191 113.00	0.00
		<b>Total</b>	<b>24,754</b>					<b>0.00</b>	<b>0.00</b>	229 330.00	598 335 408.80
<b>Future</b>											
Sep 2016	DAUS	Future	0	14.3803	14.4778	0.0000	0.0000	55	790,916.50		
Sep 2016	DAUS	Future	259	14.4077	14.5004	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.4417	14.5347	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.4446	14.5376	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.4474	14.5405	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,856	14.4502	14.5433	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	32	14.4644	14.5576	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,700	14.4785	14.5721	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	Future	830	14.4897	14.5838	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	14.5262	14.6217	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	14	14.5571	14.6538	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	250	14.6588	14.7540	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6617	14.7569	0.0000	0.0000	0	0.00
			<u>13,332</u>					<u>55.00</u>	<u>790,916.50</u>
									<u>4 066 946.00</u>
									<u>44 413 368 040.20</u>
<b>Option</b>									
Sep 2016	DAUS	15.00 Call	133	14.1476	46.2716	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	0.2025	0.7236	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	574.4862	534.4459	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	0.2328	0.1246	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	141.0283	142.7811	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.2349	0.4991	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	25.4083	31.1167	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	2.0667	1.9830	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.1064	1.9283	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	404.8239	380.7856	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	204.3285	264.3358	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	403.3596	45.2000	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.65 Put	10,000	435.5182	95.2000	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	363.5082	430.0305	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	3.1757	4.1880	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	64.8245	62.8473	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	3.5495	4.9881	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	3.2200	4.4599	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	35.2800	36.3933	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	291.3581	271.7689	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	277.3467	327.1495	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	784.0488	735.0617	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	80.1678	102.5436	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	724.3785	678.7729	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	88.7962	110.8065	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1077.4339	1168.8417	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	643.1734	717.7436	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	64.1070	67.9425	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1234.1897	1175.2850	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	62.6154	78.2260	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	8.1382	9.4654	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	119.9431	115.9721	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	18.5068	29.2078	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	311.1661	299.7422	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	301.7008	334.0805	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	14.10 Put	1,000	382.4414	367.1471	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	390.8627	427.9385	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	401.5502	388.7763	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	396.0629	425.7389	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	467.8731	452.7708	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	491.3447	523.8344	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	463.0760	443.9138	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	468.3280	494.0909	0.0000	0.0000	0	0.00	
			232,069					0.00	0.00	8 818 016.00
		<b>Total</b>	<b>245,401</b>					<b>55.00</b>	<b>790,916.50</b>	12 884 962.00
										44 413 368 040.20
<b>Future</b>										
Sep 2016	EUUS	Future	13,286	1.1151	1.1170	1.1196	1.1196	20	223,920.00	
			13,286					20.00	223,920.00	298 296.00
		<b>Total</b>	<b>13,286</b>					<b>20.00</b>	<b>223,920.00</b>	3 381 333 432.00
<b>Future</b>										
Sep 2016	ZAAD	Future	10,549	10.9283	10.9563	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	1,725	11.0988	11.1283	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,582	11.2616	11.2916	0.0000	0.0000	0	0.00	
			15,856					0.00	0.00	2 897 748.00
		<b>Total</b>	<b>15,856</b>					<b>0.00</b>	<b>0.00</b>	23 951 081 426.80
<b>Future</b>										
Sep 2016	ZACA	Future	4,340	11.1555	11.1445	0.0000	0.0000	0	0.00	
			4,340					0.00	0.00	51 883.00
		<b>Total</b>	<b>4,340</b>					<b>0.00</b>	<b>0.00</b>	460 993 564.30
<b>Future</b>										
Sep 2016	ZADK	Future	100	2.1608	2.1784	0.0000	0.0000	0	0.00	
			100					0.00	0.00	2 770.00
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	61 888 209.00
<b>Future</b>										
Sep 2016	ZAEU	Future	36,159	16.0791	16.2096	16.1416	16.1348	723	11,664,847.80	
Dec 2016	ZAEU	Future	23,484	16.4347	16.5685	16.4900	16.4276	3,517	57,792,067.70	
Mar 2017	ZAEU	Future	4,905	16.7729	16.9101	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.1743	17.3156	0.0000	0.0000	0	0.00	
			141,839					4,240.00	69,456,915.50	9 295 044.00
										127 598 157 539.00
<b>Option</b>										
Sep 2016	ZAEU	14.87 Put	10,000	6.5237	16.5628	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAEU	15.81 Call	10,000	389.9439	512.6319	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	16.68 Call	20,000	71.0076	122.8410	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	633.7291	709.0268	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	955.1036	879.8701	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	15.5849	26.2336	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4 783 691.00
		<b>Total</b>	<b>188,211</b>					<b>4,240.00</b>	<b>69,456,915.50</b>	14 078 735.00 127 598 157 539.00
<b>Future</b>										
Sep 2016	ZAFR	Future	2,157	14.7082	14.8099	0.0000	0.0000	465	6,857,866.50	
			2,157					465.00	6,857,866.50	555 892.00 5 769 417 181.10
		<b>Total</b>	<b>2,157</b>					<b>465.00</b>	<b>6,857,866.50</b>	555 892.00 5 769 417 181.10
<b>Future</b>										
Sep 2016	ZAGB	Future	47,511	19.1767	19.3233	19.1637	19.1608	39	747,799.70	
Dec 2016	ZAGB	Future	21,206	19.5579	19.7081	19.5545	19.5545	5	97,772.50	
Mar 2017	ZAGB	Future	3,559	19.9174	20.0721	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	12,525	20.3459	20.5042	0.0000	0.0000	0	0.00	
			84,801					44.00	845,572.20	6 372 564.00 103 831 859 873.10
<b>Option</b>										
Sep 2016	ZAGB	18.90 Call	1,050	433.8243	583.7570	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	18.90 Put	1,050	157.1243	160.4570	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	0.6840	1.4519	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	0.2417	0.5013	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.0649	0.0454	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	88.2293	96.6223	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2122.4275	2021.5899	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	53.7019	52.6890	0.0000	0.0000	0	0.00	
			18,755					0.00	0.00	1 738 008.00 0.00
		<b>Total</b>	<b>103,556</b>					<b>44.00</b>	<b>845,572.20</b>	8 110 572.00 103 831 859 873.10
<b>Future</b>										
Sep 2016	ZAJY	Future	18,294	0.1394	0.1394	0.0000	0.0000	24	334,828.80	
Dec 2016	ZAJY	Future	3,592	0.1425	0.1425	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1455	0.1454	0.0000	0.0000	0	0.00	
			23,254					24.00	334,828.80	795 359.00 8 566 230 226.20
		<b>Total</b>	<b>23,254</b>					<b>24.00</b>	<b>334,828.80</b>	795 359.00 8 566 230 226.20
<b>Future</b>										
Sep 2016	ZAKS	Future	1,266	0.1421	0.1431	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20 449.00 283 026 470.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	20 449.00	283 026 470.00
<b>Future</b>											
Sep 2016	ZANZ	Future	100	10.5296	10.5593	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	143 850.00	1 100 211 760.00
<b>Total</b>			<b>100</b>					<b>0.00</b>	<b>0.00</b>	163 850.00	1 100 211 760.00
<b>Future</b>											
Sep 2016	ZAUM	Future	610	14.4190	14.5118	14.4303	14.3870	12	17,270,610.00		
Dec 2016	ZAUM	Future	166	14.6761	14.7714	14.6428	14.6428	10	14,642,800.00		
Mar 2017	ZAUM	Future	53	14.9183	15.0156	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	15.2027	15.3030	0.0000	0.0000	0	0.00		
			<u>832</u>					<u>22.00</u>	<u>31,913,410.00</u>	130 133.00	146 290 559 090.00
<b>Total</b>			<b>832</b>					<b>22.00</b>	<b>31,913,410.00</b>	134 656.00	146 290 559 090.00
<b>Future</b>											
Sep 2016	ZAUS	Future	451,172	14.4190	14.5118	14.4538	14.3740	29,331	423,522,994.40		
Dec 2016	ZAUS	Future	117,478	14.6761	14.7714	14.6956	14.6272	17,121	251,208,421.20		
Mar 2017	ZAUS	Future	83,363	14.9183	15.0156	14.9382	14.9065	912	13,624,723.00		
Jun 2017	ZAUS	Future	149,681	15.2027	15.3030	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.4797	15.5833	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.8089	15.9097	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	16.1382	16.2362	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.4674	16.5627	0.0000	0.0000	0	0.00		
			<u>805,204</u>					<u>47,364.00</u>	<u>688,356,138.60</u>	118 389 619.00	1 312 282 222 316.20
<b>Option</b>											
Sep 2016	ZAUS	13.00 Put	10,000	3.8614	7.6423	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	5.7121	14.4933	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	9.2685	23.3925	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	10.4757	26.1749	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	13.5718	32.9248	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	14.1980	34.2285	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	21.7909	40.0520	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	47,050	477.8156	579.0091	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Put	3,500	58.8156	67.2091	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Call	700	338.3120	436.5679	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	119.3120	124.7679	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.30 Call	11,000	279.6215	374.5857	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,300	266.7888	257.8386	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	149.8939	226.3801	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	330.8939	314.5801	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	350	143.4711	218.4284	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	14.70 Put	1,400	401.1026	377.0497	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	114.8113	182.1497	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	445.8454	417.5632	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,650	59.8485	107.9895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	640.8485	596.1895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	37.3234	73.2334	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	29.5840	60.1215	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.50 Call	500	18.6403	39.4739	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	700	1195.8340	1118.9258	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1292.8324	1211.9233	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	8.3030	15.4270	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	5.9272	9.5561	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	3.0448	4.5995	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	2.4746	3.8490	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	1.9931	3.2022	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1.9293	3.1153	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	1.8088	2.9505	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	0.5816	1.0294	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.0520	0.6634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.0315	12.9090	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	35.7509	40.5416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	63.1691	69.9638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	94.2778	92.4991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1451.4944	1542.8992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	115.3944	111.4992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	117.2970	113.3252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	148.6046	143.3686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1175.0047	1263.0026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	198.9047	191.6026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	213.9051	205.2016	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	220.1077	210.8178	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	975.7974	1055.1726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	299.6974	283.7726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	927.0703	1005.0156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	921.1086	998.8734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	339.0788	321.3566	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	347.3032	329.2134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	868.7706	944.8577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	381.3573	361.7655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	403.5782	383.0233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	426.5110	404.9806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	781.4729	854.4470	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	14.45 Put	20,000	499.5499	475.0068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	100	701.3863	771.1153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	525.2863	499.7153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	595.3658	567.0829	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	612.3011	583.2621	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	635.5810	605.1926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	695.5663	661.7934	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	548.8467	608.3442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	809.6837	770.1535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	498.9313	554.2394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	822.8313	782.8394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	959.6537	914.5919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	966.7444	921.4021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	381.1830	426.0321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1105.0830	1054.6321	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	361.3969	404.3185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	356.6242	399.1223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1180.5242	1127.7223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1234.3336	1180.0801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1320.4652	1264.0028	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1416.4724	1357.7085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	283.1684	318.7767	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	255.6651	289.8445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1579.5651	1518.4445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	207.3937	237.7123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1980.3005	1912.9918	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2033.0344	1964.8953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	176.7811	203.6710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2175.1359	2104.8953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	153.0350	177.1027	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	139.7795	162.2048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	135.3631	157.2270	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	131.9409	153.3700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	104.8085	120.8797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	99.8091	113.1969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	93.1841	103.1801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	92.0211	101.8922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	81.2784	89.9993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	79.4425	87.9635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	78.2574	86.6514	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	77.6770	86.0067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	54.8443	66.4688	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	18.98 Call	10,000	51.0620	64.7272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	50.2547	64.3518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	44.5652	60.2633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	41.1093	55.9258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	28.4196	39.7476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	27.2616	38.2477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	25.9302	36.5173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	23.0565	32.7596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	20.6580	29.5966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	19.3006	27.7947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	17.1250	24.8865	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	16.2653	23.7298	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	10.1638	15.3698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	7.5152	11.6308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	7.1221	11.0681	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	29.0483	23.4567	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	46,000	120.9004	110.1372	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	430.1657	416.0272	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	694.3684	660.8930	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1042.2643	997.6371	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1128.5920	1081.4265	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1367.1887	1313.4759	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1396.5197	1341.9235	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2195.6343	2128.3559	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	283.5617	307.6719	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	188.6067	197.2340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	188.0827	196.6681	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	162.5752	169.1626	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	147.5001	154.3463	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	47.7789	58.5526	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	509.8787	493.3222	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	558.1570	540.0840	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	885.0625	846.5046	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1257.1573	1210.7768	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1444.9122	1393.9751	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	733.2988	774.0928	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	625.7477	660.4080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	394.9680	418.4782	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	349.8113	361.8402	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	284.1645	291.6889	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	144.8819	140.2755	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	421.5108	399.1544	0.0000	0.0000	0	0.00



