



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-September-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	682.1685	682.1685	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											
Oct 2016	CAHA	Future	30,000	42.6088	42.6088	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30,000.00</u>	<u>1,490,700.00</u>
		Total	30,000					0.00	0.00	30,000.00	1,490,700.00
Future											
Nov 2016	DACR	Future	435	2.0588	2.0620	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											
Sep 2016	DAEU	Future	34	15.3790	15.3613	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.5947	15.5735	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>104,860.00</u>	<u>1,329,981,645.20</u>
		Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future											
Oct 2016	DAGB	Future	117	17.7288	17.7716	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	17.8094	17.8528	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.5054	18.5482	0.0000	0.0000	0	0.00		
			<u>231</u>					<u>0.00</u>	<u>0.00</u>	<u>50,488.00</u>	<u>826,199,315.60</u>
		Total	231					0.00	0.00	241,601.00	826,199,315.60
Future											
Sep 2016	DAUS	Future	500	13.6533	13.6925	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	1,050	13.6533	13.6947	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	2,740	13.6534	13.6970	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	2,870	13.6560	13.6993	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	10,000	13.6665	13.7084	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	56	13.6691	13.7111	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	1,200	13.6744	13.7164	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	1,200	13.6824	13.7244	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	10,000	13.6903	13.7323	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	832	13.6930	13.7350	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	2,000	13.7275	13.7696	0.0000	0.0000	0	0.00
Nov 2016	DAUS	Future	14	13.7568	13.7990	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	250	13.8526	13.8950	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.8552	13.8976	0.0000	0.0000	0	0.00
			<u>32,963</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,291,542.00</u>
									<u>47,564,392,735.00</u>

Option

Sep 2016	DAUS	11.80 Put	250	0.0000	0.0001	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	42.1782	53.8378	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	0.0118	0.4573	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	0.0071	0.3277	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	10,000	2.7606	1.5699	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.75 Call	30,000	121.0140	141.5433	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.30 Call	10,000	15.5867	21.4238	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.45 Call	10,000	9.2736	12.5662	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.61 Put	18,400	951.9154	911.8735	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.76 Call	18,400	3.8676	5.3461	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.60 Put	10,000	940.7779	902.0984	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.43 Put	16,000	75.8601	68.5750	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.81 Put	5,000	255.0992	234.1387	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.85 Put	40,000	306.0878	288.4453	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Call	5,000	136.3034	163.3959	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.90 Call	5,000	126.9308	153.1822	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Call	10,000	52.5973	69.3970	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Call	10,000	43.5197	57.1862	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.44 Put	10,000	793.2197	764.8862	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.00 Call	46,000	125.5453	149.7955	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	48.9039	61.8998	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.87 Put	10,000	362.8227	349.7263	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	135.3710	133.3414	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	189.8818	185.6308	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.9027	1.4109	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	179.9426	176.7089	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.1691	0.3516	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Oct 2016	DAUS	18.85 Call	150	0.1423	0.3005	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.25 Put	9,960	98.1500	98.0527	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	14.25 Put	2,000	652.6770	631.3647	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	14.96 Call	2,000	40.9759	49.8829	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	15.06 Put	9,960	1367.3184	1333.0369	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	16.14 Call	9,960	3.3462	5.1516	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	1274.2073	1242.3141	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	12.1842	14.0827	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.60 Call	20,000	456.3696	488.6490	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.25 Call	30,000	212.4323	232.0041	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	167.7551	162.0016	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	1867.6050	1831.2106	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	7.8668	9.3470	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	9.8564	10.4877	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	277.4873	267.6773	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	0.2739	0.2995	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	14.75 Put	15,000	1117.1404	1089.2779	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	588.9007	574.0253	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	118.5116	125.3179	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	692.1153	675.2440	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	169.1284	178.0338	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	671.0828	658.4679	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	205.2859	212.3665	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	763.9197	749.9517	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	264.8964	274.6680	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	718.9262	705.7698	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	287.4792	295.3969	0.0000	0.0000	0	0.00		
			<u>495,315</u>					<u>0.00</u>	<u>0.00</u>	<u>9,595,387.00</u>	<u>0.00</u>
Total			528,278					0.00	0.00	13,886,929.00	47,564,392,735.00
Future											
Dec 2016	EUUS	Future	13,266	1.1299	1.1250	0.0000	0.0000	0	0.00		
			<u>13,266</u>					<u>0.00</u>	<u>0.00</u>	<u>324,948.00</u>	<u>3,681,709,787.00</u>
Total			13,266					0.00	0.00	324,948.00	3,681,709,787.00
Future											
Dec 2016	ZAAD	Future	12,684	10.5714	10.5816	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	3,292	10.7223	10.7324	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	91	10.8986	10.9080	0.0000	0.0000	0	0.00		
			<u>16,067</u>					<u>0.00</u>	<u>0.00</u>	<u>2,941,357.00</u>	<u>24,419,538,257.40</u>
Total			16,067					0.00	0.00	2,973,734.00	24,419,538,257.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Dec 2016	ZACA	Future	4,333	10.5346	10.5997	0.0000	0.0000	0	0.00		
			4,333					0.00	0.00	64,878.00	602,420,397.70
		Total	4,333					0.00	0.00	64,878.00	602,420,397.70
Future											
Dec 2016	ZAEU	Future	47,269	15.6705	15.6493	15.7282	15.6200	207	3,248,924.40		
Mar 2017	ZAEU	Future	8,345	15.9887	15.9656	15.9825	15.9825	550	8,806,875.00		
Jun 2017	ZAEU	Future	77,586	16.3602	16.3364	0.0000	0.0000	0	0.00		
			133,200					757.00	12,055,799.40	9,478,117.00	130,547,537,146.70
Option											
Dec 2016	ZAEU	16.50 Call	450	267.3255	277.6188	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1420.7176	1451.2902	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	2.0987	2.5559	0.0000	0.0000	0	0.00		
			6,372					0.00	0.00	4,783,691.00	0.00
		Total	139,572					757.00	12,055,799.40	14,261,808.00	130,547,537,146.70
Future											
Dec 2016	ZAFR	Future	1,858	14.4020	14.3948	0.0000	0.0000	0	0.00		
			1,858					0.00	0.00	563,223.00	5,877,580,739.30
		Total	1,858					0.00	0.00	563,223.00	5,877,580,739.30
Future											
Dec 2016	ZAGB	Future	69,674	18.0076	18.0501	18.0251	17.9700	8,236	148,340,751.90		
Mar 2017	ZAGB	Future	3,580	18.3355	18.3777	18.3315	18.3271	1,000	18,328,200.00		
Jun 2017	ZAGB	Future	13,275	18.7189	18.7616	18.7298	18.7298	750	14,047,350.00		
			86,529					9,986.00	180,716,301.90	6,576,121.00	107,659,062,556.00
Option											
Dec 2016	ZAGB	17.13 Put	4,885	222.9868	227.9276	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.75 Put	1,100	460.8915	0.0000	0.0000	0.0000	1,100	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	3432.7499	3393.2248	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	15.1807	19.6489	0.0000	0.0000	0	0.00		
			15,755					1,100.00	0.00	1,739,108.00	0.00
		Total	102,284					11,086.00	180,716,301.90	8,315,229.00	107,659,062,556.00
Future											
Dec 2016	ZAHK	Future	7,100	1.7897	1.7951	0.0000	0.0000	0	0.00		
			7,100					0.00	0.00	14,600.00	286,432,633.00
		Total	7,100					0.00	0.00	14,600.00	286,432,633.00
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAJY	Future	11,449	0.1385	0.1382	0.0000	0.0000	100	1,385,000.00		
Mar 2017	ZAJY	Future	1,360	0.1413	0.1410	0.0000	0.0000	0	0.00		
			<u>12,809</u>					<u>100.00</u>	<u>1,385,000.00</u>	<u>850,728.00</u>	<u>9,339,659,473.80</u>
	Total		12,809					100.00	1,385,000.00	850,728.00	9,339,659,473.80
Future											
Dec 2016	ZAKS	Future	1,382	0.1347	0.1351	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	ZAUM	Future	357	13.8685	13.9109	13.9248	13.8921	28	38,923,270.00		
Mar 2017	ZAUM	Future	56	14.0942	14.1363	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	1	14.3572	14.3988	0.0000	0.0000	0	0.00		
			<u>414</u>					<u>28.00</u>	<u>38,923,270.00</u>	<u>131,920.00</u>	<u>148,834,676,830.00</u>
	Total		414					28.00	38,923,270.00	136,443.00	148,834,676,830.00
Future											
Dec 2016	ZAUS	Future	474,687	13.8685	13.9109	13.9478	13.8460	60,054	834,139,419.70		
Mar 2017	ZAUS	Future	92,351	14.0942	14.1363	14.1605	14.0886	3,633	51,338,367.60		
Jun 2017	ZAUS	Future	150,380	14.3572	14.3988	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	4,200	14.6037	14.6438	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.9405	14.9820	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.2884	15.3304	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.6363	15.6788	0.0000	0.0000	0	0.00		
			<u>722,428</u>					<u>63,687.00</u>	<u>885,477,787.30</u>	<u>121,676,471.00</u>	<u>1,359,227,067,577.20</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	18.3638	18.8037	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	68.3848	68.7042	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	152,170	148.4021	146.5090	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	212.9313	207.9198	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	785.3063	821.2489	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	256.8063	250.3489	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	260.6917	254.1048	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	25,686	323.1608	314.5727	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	587.0683	617.9795	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	3,000	418.5683	407.0795	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	444.5322	432.2866	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	455.1482	442.5975	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	3,450	456.9770	482.5925	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	588.4770	571.6925	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	14.08 Call	5,000	427.5058	451.8959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	423.9508	448.1912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	651.9240	633.6122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	664.9543	646.3416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	393.2069	416.0911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	718.1723	698.3608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	6,040	752.2967	731.7462	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	787.0570	765.7831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	808.2111	786.5080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	343.8111	364.3650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	894.9657	871.5850	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,600	300.5776	318.9210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	932.0776	908.0210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1031.0132	1005.3161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1054.3230	1028.2872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	256.3044	272.3348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1085.6681	1059.1899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1165.3046	1137.7567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	222.4122	236.6506	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	6,805	198.0592	210.9415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1329.5592	1300.0415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,000	182.4197	194.4013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	168.1061	179.2410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1499.6061	1468.3410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1508.2450	1476.8973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	157.3484	168.0334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	142.1253	152.0249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1673.6253	1641.1249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	132.8450	142.1764	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1762.1278	1728.9204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1824.6712	1790.9961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1923.8590	1889.4939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2033.2185	1998.1593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	1,500	97.6140	104.6811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	26,436	86.3450	92.6504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2217.8450	2181.7504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	78.9918	84.7900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	44,000	67.3377	72.3138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2660.8950	2622.8980	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2718.1940	2679.9995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	55.8253	59.9662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2872.0442	2832.9702	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	16.77 Call	16,000	47.9223	51.2035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	43.7355	47.0516	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	42.3545	45.6799	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	52,533	41.2897	44.6218	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	32.5340	35.8870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	30.5170	33.8649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	27.8739	31.2071	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	27.4131	30.7431	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	23.2093	26.4996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	21.8120	25.6488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	20.9243	24.6406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	20.4931	24.1504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	8.9905	10.9049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	8.1429	9.9113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	7.9650	9.7023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	6.7437	8.2629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	6.0304	7.4181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	3.6178	4.5316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	3.4155	4.2869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	3.1870	4.0100	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	2.7093	3.4286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	2.3276	2.9615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	2.1190	2.7051	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	1.7963	2.3067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	1.6729	2.1537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.8743	1.1520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.5767	0.7712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.5356	0.7181	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	77.4866	76.8126	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	242.1517	239.7180	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	732.0837	716.9352	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	920.0730	901.2440	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1090.3039	1068.7445	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1526.7477	1499.6893	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1631.0482	1603.0005	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1910.2961	1880.4872	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1943.7378	1913.6651	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	288.3900	300.0348	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	230.4045	239.6289	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2831.1347	2795.8281	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	140.7730	143.8221	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	98.6081	101.5500	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	97.9908	100.9161	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	68.5974	70.7123	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	53.5682	55.2531	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	13.3293	13.7856	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.83 Put	2,280	643.4850	630.9368	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	13.87 Put	30,000	663.9087	651.0542	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	793.0821	778.3489	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.18 Put	1,400	832.8286	817.5545	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	861.7731	846.1102	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	1282.3498	1261.8602	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1729.1441	1704.3032	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Call	2,280	526.1810	541.2727	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1948.9810	1922.4727	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.86 Call	30,000	509.7880	524.9576	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.10 Call	1,400	463.5634	477.4959	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	435.4970	448.6638	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	364.1887	375.3178	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	240.8431	245.6408	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	216.1184	220.0248	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	131.3192	135.7659	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	282.7122	273.8458	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	651.9401	642.0930	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	663.4038	643.1617	0.0000	0.0000	0	0.00		
			<u>1,808,809</u>					<u>0.00</u>	<u>0.00</u>	<u>28,729,558.00</u>	<u>0.00</u>
	Total		2,531,237					63,687.00	885,477,787.30	150,406,029.00	1,359,227,067,577.20
	Grand Total		3,409,800					75,658.00	1,118,558,158.60	200,508,354	1,880,000,835,781.70