



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.1691	2.1506	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	39	16.1019	15.9138	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.2139	16.0419	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.4449	16.2416	0.0000	0.0000	500	8,120,800.00		
			<u>573</u>					<u>500.00</u>	<u>8,120,800.00</u>	<u>104,321.00</u>	<u>1,321,241,127.40</u>
		Total	573					500.00	8,120,800.00	393,921.00	1,321,241,127.40
Future											
Aug 2016	DAGB	Future	3	18.8317	18.7555	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	18.9761	18.8981	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	19.8355	19.7384	0.0000	0.0000	0	0.00		
			<u>188</u>					<u>0.00</u>	<u>0.00</u>	<u>38,173.00</u>	<u>597,489,572.90</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	2340.6048	2417.6609	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0043	0.0019	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>191,113.00</u>	<u>0.00</u>
		Total	24,716					0.00	0.00	229,286.00	597,489,572.90
Future											
Aug 2016	DAUS	Future	2,467	14.2728	14.1532	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	14.2702	14.1587	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	14.2842	14.1726	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.3128	14.2004	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.3472	14.2338	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.3501	14.2366	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.3530	14.2394	0.0000	0.0000	1,340	19,080,796.00		

<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	70	14.3558	14.2422	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	27	14.3701	14.2562	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.3958	14.2813	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.4329	14.3176	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.5658	14.3717	0.0000	0.0000	250	3,592,925.00		
Dec 2016	DAUS	Future	251	14.5687	14.4512	0.0000	0.0000	0	0.00		
			<u>10,759</u>					<u>1,590.00</u>	<u>22,673,721.00</u>	<u>3,997,760.00</u>	<u>43,407,559,799.00</u>

Option

Aug 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	2.9458	13.9197	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.0036	0.2749	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.0011	0.2175	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.75 Call	2,000	544.7030	449.7056	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	199.4643	155.4927	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	10.8257	7.9313	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	1.2804	0.9230	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	38.6855	70.5410	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	65.7221	116.6509	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	280.5323	237.0215	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	73.5727	61.0540	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	4.7441	3.7850	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	743.1481	841.6585	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.2649	2.0003	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	272.0382	336.4376	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	1.3158	1.9809	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	62.9265	85.8538	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	3.6349	3.7428	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	3.4862	3.5977	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	384.8986	322.6032	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	5.1921	5.3567	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	111.2834	121.7556	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	4.2954	2.6066	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	3.8102	2.2945	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	67.0900	73.3668	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	901.0203	967.1928	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	100.8082	78.7697	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	837.5679	896.0726	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	109.3438	85.3903	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1036.1903	936.5082	0.0000	0.0000	1,000	0.00
Nov 2016	DAUS	14.25 Call	30,000	638.5167	557.2101	0.0000	0.0000	1,500	0.00
Nov 2016	DAUS	13.26 Put	9,615	98.9851	110.5499	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1350.3088	1422.3988	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	79.5865	60.5398	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	9.9217	12.5650	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	165.2511	183.0022	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	28.7834	18.4940	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	13.95 Put	2,000	362.5641	404.7441	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	16.17 Call	2,000	308.3683	273.0778	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	14.10 Put	1,000	437.0104	485.8503	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	15.89 Call	1,000	392.3719	354.9915	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	13.95 Put	1,000	437.2824	476.4892	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	17.02 Call	1,000	390.5540	358.7244	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	14.10 Put	1,000	505.6870	547.7372	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	16.67 Call	1,000	481.9031	442.6749	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	490.6435	520.0987	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	459.6050	421.8321	0.0000	0.0000	0	0.00		
			<u>337,469</u>					<u>2,500.00</u>	<u>0.00</u>	<u>8,713,466.00</u>	<u>0.00</u>
	Total		348,228					4,090.00	22,673,721.00	12,711,226.00	43,407,559,799.00
Future											
Sep 2016	EUUS	Future	13,346	1.1288	1.1256	1.1298	1.1298	25	282,450.00		
			<u>13,346</u>					<u>25.00</u>	<u>282,450.00</u>	<u>285,031.00</u>	<u>3,233,572,769.00</u>
	Total		13,346					25.00	282,450.00	285,031.00	3,233,572,769.00
Future											
Sep 2016	ZAAD	Future	10,663	10.9001	10.8128	10.7950	10.7124	661	7,124,418.00		
Dec 2016	ZAAD	Future	1,015	11.0713	10.9793	10.9696	10.9696	5	54,848.00		
Mar 2017	ZAAD	Future	3,531	11.2357	11.1386	11.0905	11.0484	456	5,051,045.00		
			<u>15,209</u>					<u>1,122.00</u>	<u>12,230,311.00</u>	<u>2,894,251.00</u>	<u>23,912,775,757.50</u>
	Total		15,209					1,122.00	12,230,311.00	2,926,628.00	23,912,775,757.50
Future											
Sep 2016	ZACA	Future	2,230	11.0796	10.9785	10.9000	10.9000	10	109,000.00		
			<u>2,230</u>					<u>10.00</u>	<u>109,000.00</u>	<u>47,663.00</u>	<u>413,818,755.50</u>
	Total		2,230					10.00	109,000.00	47,663.00	413,818,755.50
Future											
Sep 2016	ZADK	Future	312	2.1718	2.1487	2.1700	2.1700	48	1,041,600.00		
			<u>312</u>					<u>48.00</u>	<u>1,041,600.00</u>	<u>2,210.00</u>	<u>49,622,037.00</u>
	Total		312					48.00	1,041,600.00	2,210.00	49,622,037.00
Future											
Sep 2016	ZAEU	Future	37,611	16.1688	15.9965	16.1844	15.8568	6,992	112,351,546.20		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2016	ZAEU	Future	17,728	16.5282	16.3502	0.0000	0.0000	2,474	40,414,027.00
Mar 2017	ZAEU	Future	5,046	16.8725	16.6854	0.0000	0.0000	0	0.00
Jun 2017	ZAEU	Future	77,291	17.2775	17.0785	0.0000	0.0000	0	0.00
			<u>137,676</u>					<u>9,466.00</u>	<u>152,765,573.20</u>
Option									<u>9,277,520.00</u>
Sep 2016	ZAEU	14.87 Put	10,000	20.5331	32.0763	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	15.81 Call	10,000	539.7912	440.1721	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	16.68 Call	20,000	169.8575	134.6512	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.50 Call	450	712.1924	628.4337	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	930.2168	1040.0624	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	24.6531	22.4228	0.0000	0.0000	0	0.00
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>
Total			184,048					9,466.00	152,765,573.20
									<u>14,061,211.00</u>
									<u>127,309,836,711.60</u>
Future									
Sep 2016	ZAFR	Future	1,858	14.8109	14.7020	0.0000	0.0000	0	0.00
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>
Total			1,858					0.00	0.00
									<u>555,318.00</u>
									<u>5,760,951,477.40</u>
Future									
Sep 2016	ZAGB	Future	47,201	18.9084	18.8302	18.9397	18.5699	1,644	30,823,583.90
Dec 2016	ZAGB	Future	13,096	19.2883	19.2045	19.1081	19.1081	130	2,494,483.00
Mar 2017	ZAGB	Future	1,260	19.6492	19.5584	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	9,525	20.0729	19.9705	0.0000	0.0000	0	0.00
Dec 2017	ZAGB	Future	520	20.9008	20.7752	0.0000	0.0000	0	0.00
			<u>71,602</u>					<u>1,774.00</u>	<u>33,318,066.90</u>
Option									<u>6,309,625.00</u>
Sep 2016	ZAGB	18.90 Put	1,050	380.2315	443.5229	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	3.5263	3.9109	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	23.60 Call	700	2.1576	3.6068	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	0.5728	1.4075	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	104.9387	123.7884	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	2346.5696	2429.2093	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	56.5615	48.3732	0.0000	0.0000	0	0.00
			<u>17,705</u>					<u>0.00</u>	<u>0.00</u>
Total			89,307					1,774.00	33,318,066.90
									<u>8,044,012.00</u>
									<u>102,596,680,418.10</u>
Future									
Sep 2016	ZAJY	Future	18,271	0.1426	0.1414	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	3,592	0.1457	0.1445	0.0000	0.0000	0	0.00
Mar 2017	ZAJY	Future	1,368	0.1488	0.1475	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			23,231					0.00	0.00	779,419.00	8,338,757,101.10
		Total	23,231					0.00	0.00	779,419.00	8,338,757,101.10
Future											
	Sep 2016 ZAKS	Future	1,266	0.1408	0.1397	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	20,449.00	283,026,470.00
		Total	1,266					0.00	0.00	20,449.00	283,026,470.00
Future											
	Sep 2016 ZANZ	Future	100	10.4502	10.3789	0.0000	0.0000	0	0.00		
			100					0.00	0.00	143,850.00	1,100,211,760.00
		Total	100					0.00	0.00	163,850.00	1,100,211,760.00
Future											
	Sep 2016 ZAUM	Future	600	14.3243	14.2116	14.2356	14.0569	60	84,925,930.00		
	Dec 2016 ZAUM	Future	168	14.5832	14.4653	14.5878	14.3120	26	37,488,150.00		
	Mar 2017 ZAUM	Future	54	14.8267	14.7021	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	3	15.1127	14.9795	0.0000	0.0000	0	0.00		
			825					86.00	122,414,080.00	129,331.00	145,117,978,630.00
		Total	825					86.00	122,414,080.00	133,854.00	145,117,978,630.00
Future											
	Sep 2016 ZAUS	Future	460,421	14.3243	14.2116	14.3817	14.0193	121,169	1,722,114,264.80		
	Dec 2016 ZAUS	Future	102,567	14.5832	14.4653	14.6205	14.2631	9,825	142,150,720.10		
	Mar 2017 ZAUS	Future	31,177	14.8267	14.7021	14.8500	14.5396	1,580	23,085,648.50		
	Jun 2017 ZAUS	Future	149,771	15.1127	14.9795	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUS	Future	2,700	15.3858	15.2440	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.6647	15.5127	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.9436	15.7815	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.2225	16.0502	0.0000	0.0000	0	0.00		
			747,446					132,574.00	1,887,350,633.40	117,541,676.00	1,299,819,149,599.00
Option											
	Sep 2016 ZAUS	13.00 Put	10,000	13.8508	19.4458	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.24 Put	405	25.8341	36.7351	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.50 Put	11,000	48.7877	69.1052	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.56 Put	20,000	56.1478	81.7777	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.68 Put	525	77.9386	111.8833	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.70 Put	1,400	82.4569	117.5482	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	13.78 Put	525	102.3716	142.1338	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	14.00 Call	53,900	497.5947	437.8000	0.0000	0.0000	42,150	0.00		
	Sep 2016 ZAUS	14.00 Put	3,500	173.2947	226.2000	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	14.20 Call	700	383.7115	335.4600	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	259.4115	323.8600	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	334.5152	293.0752	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	428.8220	510.2044	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	219.2063	192.2674	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	494.9063	580.6674	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	212.9233	186.8048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	565.0605	654.7383	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	183.8470	161.5538	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	608.9561	700.7664	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	4,300	120.6442	106.1839	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	796.3442	894.5839	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	86.9817	77.5990	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	73.6035	66.2139	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1319.8230	1429.3437	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1412.7992	1523.2401	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	28.6125	26.9032	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	21.9687	20.4487	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	12.7239	11.4896	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	10.6571	9.5014	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	8.8216	7.7461	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	8.5712	7.5077	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	8.0935	7.0537	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.8055	3.3664	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.7515	0.4641	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.3676	17.2745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	39.7425	47.5370	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	45.3138	53.7681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	85.9724	100.7933	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	124.1178	142.7998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1392.5974	1295.6483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	149.3974	170.3483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	151.6547	172.7996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	188.4246	212.5590	0.0000	0.0000	2,580	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1131.3782	1043.4101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	248.1782	278.1101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	265.2934	296.2521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	272.3377	303.7079	0.0000	0.0000	20,000	0.00
Dec 2016	ZAUS	14.00 Call	3,000	944.6813	862.8780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	86,390	361.4813	397.5780	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	899.1865	819.0154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	893.6274	813.6583	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	14.10 Put	2,800	404.8932	443.0290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	844.8302	766.6845	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	451.0870	491.2484	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	500.0211	542.1889	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	578.4237	623.5715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	605.8592	652.6909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	680.4431	731.3108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	722.8718	775.3326	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	785.4798	840.1766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	903.7995	962.8888	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	500.5717	442.3048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	917.3717	977.0048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1058.3212	1122.3567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1065.5685	1129.8147	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	389.7766	340.0366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1206.5766	1274.7366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	366.3886	318.6024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1283.1886	1353.3024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1337.7270	1409.1665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1424.8643	1497.7394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1521.3505	1595.9484	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	295.0430	252.6974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	268.3715	228.7896	0.0000	0.0000	2,580	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1685.1715	1763.4896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	221.1562	186.7697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2087.2241	2173.1563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2140.0157	2226.8097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	190.8786	160.0545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2282.1780	2371.1562	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	167.1611	139.2734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	153.8187	127.6446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	149.3533	123.7645	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	145.8874	120.7560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	121.2271	101.1347	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	116.1504	96.7066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	109.3891	90.8215	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	108.1964	89.7847	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	97.1257	80.1794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	95.2214	78.5301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	93.9896	77.4638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	93.3850	76.9418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	65.5208	49.1820	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	61.3287	45.8144	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	60.4313	45.0956	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	54.0770	40.0284	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	50.1900	36.9495	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	35.6982	25.6332	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	34.3550	24.5993	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	32.8055	23.4103	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	29.4405	20.8425	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	26.6082	18.6975	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	24.9946	17.4829	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	22.3900	15.5345	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	21.3540	14.7639	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	13.8630	9.2832	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	10.5092	6.8942	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	10.0041	6.5388	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	31.2204	42.6055	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1113.0616	1187.8731	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1201.7053	1278.7442	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1445.8716	1529.0364	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1475.7533	1559.5324	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2284.0940	2379.4591	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	193.4206	180.7871	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	192.9128	180.3203	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	168.1521	157.4273	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	151.0534	132.7454	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	50.4730	42.9524	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	542.4683	0.0000	0.0000	0.0000	2,850	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	592.9352	628.5988	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	935.6997	988.8881	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1317.2354	1380.7139	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1509.1231	1577.8490	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	714.2563	0.0000	0.0000	0.0000	5,700	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	611.0050	560.7723	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	391.2408	362.0606	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	350.4905	325.1994	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	283.8255	252.5115	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	546.8450	584.6261	0.0000	0.0000	0	0.00		
			<u>1,651,146</u>					<u>75,860.00</u>	<u>0.00</u>	<u>27,619,190.00</u>	<u>0.00</u>
	Total		2,398,592					208,434.00	1,887,350,633.40	145,160,866.00	1,299,819,149,599.00

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		3,104,276					225,555.00	2,240,306,235.50	193,354,167	1,801,698,223,639.30
-------------	--	-----------	--	--	--	--	------------	------------------	-------------	----------------------