



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-October-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	535.8347	476.1448	0.0000	0.0000	0	0.00		
			20,000					0.00	0.00	20 000.00	7 214 600.00
		Total	20,000					0.00	0.00	20 000.00	7 214 600.00
Future											
Nov 2016	DACR	Future	435	2.0674	2.0829	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9 090 195.00
		Total	435					0.00	0.00	435.00	9 090 195.00
Future											
Oct 2016	DAEU	Future	34	15.2268	15.3756	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.3380	15.4878	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104 961.00	1 331 569 871.00
		Total	534					0.00	0.00	394 561.00	1 331 569 871.00
Future											
Oct 2016	DAGB	Future	85	17.0797	17.2216	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.7503	17.8974	0.0000	0.0000	0	0.00		
			158					0.00	0.00	50 720.00	830 307 812.10
		Total	158					0.00	0.00	241 833.00	830 307 812.10
Future											
Oct 2016	DAUS	Future	2,627	13.8881	14.0007	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	3,640	13.8908	14.0034	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	5,300	13.9044	14.0170	0.0000	0.0000	4,700	65,694,250.00		
Nov 2016	DAUS	Future	288	13.9179	14.0306	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.9261	14.0387	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.9396	14.0523	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.9423	14.0550	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,123	13.9749	14.0878	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	DAUS	Future	250	14.0158	14.1289	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.0185	14.1316	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	68	14.0212	14.1344	0.0000	0.0000	32	450,016.00
Dec 2016	DAUS	Future	720	14.0376	14.1509	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	790	14.0593	14.1735	0.0000	0.0000	0	0.00
			<u>18,877</u>					<u>4,732.00</u>	<u>66,144,266.00</u>
									<u>4 402 719.00</u>
									<u>49 098 264 597.50</u>
Option									
Oct 2016	DAUS	13.87 Put	10,000	87.4015	69.0058	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.40 Put	55,000	20.2475	12.9880	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.54 Put	5,000	35.3531	24.8581	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	0.0754	0.0937	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	32.9459	23.0455	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	0.0285	0.0263	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	0.0229	0.0209	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	10.5024	7.4940	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	417.5361	345.6104	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	5.5126	12.0924	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	1175.9902	1068.4100	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	0.3286	0.8304	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.63 Put	15,400	94.8131	78.4082	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	15,400	291.3913	379.2098	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.90 Put	700	220.1607	179.8845	0.0000	0.0000	10,000	0.00
Nov 2016	DAUS	14.95 Put	8,695	1076.1155	982.7353	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	3.6686	5.5282	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	479.0591	567.4901	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	388.1455	468.9280	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	360.5876	438.6493	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	265.2435	330.6373	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	227.2884	285.5958	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	210.1250	265.5424	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	179.1695	228.9850	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	140.3645	182.3481	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	71.0291	96.7540	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	74.5616	63.0828	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1681.8358	1580.0849	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	2.8213	3.8255	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	3.9317	4.1717	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	162.6052	139.5648	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.2628	0.3861	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	943.1554	867.8800	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	468.9140	423.3146	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	111.5432	125.9979	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	14.28 Call	5,000	497.8520	554.5431	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	567.3180	515.7094	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	166.5592	186.2519	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	577.0347	529.3881	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	212.4579	230.0403	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	665.2645	614.2715	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	278.5307	300.8460	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	638.5954	595.4609	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	299.6332	316.6735	0.0000	0.0000	0	0.00	
			435,215					10,000.00	0.00	10 033 587.00
		Total	454,092					14,732.00	66,144,266.00	14 436 306.00
										49 098 264 597.50
Future										
Dec 2016	EUUS	Future	8,493	1.0984	1.1003	0.0000	0.0000	0	0.00	
			8,493					0.00	0.00	329 947.00
		Total	8,493					0.00	0.00	3 736 926 894.00
Future										
Dec 2016	ZAAD	Future	11,869	10.7648	10.8275	10.7956	10.7956	12,015	129,780,016.60	
Mar 2017	ZAAD	Future	3,450	10.9207	10.9853	10.9395	10.9395	41	447,988.50	
Jun 2017	ZAAD	Future	91	11.1029	11.1668	0.0000	0.0000	0	0.00	
			15,410					12,056.00	130,228,005.10	2 984 002.00
		Total	15,410					12,056.00	130,228,005.10	24 879 197 367.60
Future										
Dec 2016	ZACA	Future	5,806	10.7855	10.7719	0.0000	0.0000	0	0.00	
			5,806					0.00	0.00	67 874.00
		Total	5,806					0.00	0.00	634 753 582.70
Future										
Dec 2016	ZACR	Future	10	2.0723	2.0880	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109 754.00
		Total	10					0.00	0.00	2 502 692 756.00
Future										
Dec 2016	ZAEU	Future	52,659	15.4135	15.5640	15.5399	15.4600	1,038	16,105,688.30	
Mar 2017	ZAEU	Future	8,000	15.7294	15.8835	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,642	16.1004	16.2566	0.0000	0.0000	21	339,045.00	
			138,301					1,059.00	16,444,733.30	9 604 052.00
										132 566 929 176.10
Option										
Dec 2016	ZAEU	16.50 Call	450	174.9149	214.0688	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAEU	16.90 Put	2,961	1606.9824	1484.5114	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.7471	1.1787	0.0000	0.0000	0	0.00	
			6,372					0.00	0.00	4 783 691.00
		Total	144,673					1,059.00	16,444,733.30	14 387 743.00
										132 566 929 176.10
Future										
Dec 2016	ZAFR	Future	2,011	14.2222	14.3151	0.0000	0.0000	0	0.00	
			2,011					0.00	0.00	564 355.00
		Total	2,011					0.00	0.00	564 355.00
										5 893 776 632.70
Future										
Dec 2016	ZAGB	Future	53,029	17.2707	17.4139	17.3459	17.2500	587	10,171,099.90	
Mar 2017	ZAGB	Future	5,759	17.5864	17.7341	17.6575	17.6575	58	1,024,135.00	
Jun 2017	ZAGB	Future	19,955	17.9553	18.1036	0.0000	0.0000	0	0.00	
			78,743					645.00	11,195,234.90	6 894 091.00
										113 385 622 901.50
Option										
Dec 2016	ZAGB	16.76 Put	1,050	347.3022	313.5634	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	517.7930	471.0966	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	609.5988	556.1250	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	926.5119	853.3370	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	1069.2084	989.0054	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	106.6348	136.4110	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	4167.1930	4028.2768	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	4.7846	5.8866	0.0000	0.0000	0	0.00	
			18,555					0.00	0.00	1 746 451.00
		Total	97,298					645.00	11,195,234.90	8 640 542.00
										113 385 622 901.50
Future										
Dec 2016	ZAHK	Future	7,100	1.8100	1.8242	0.0000	0.0000	0	0.00	
			7,100					0.00	0.00	36 867.00
		Total	7,100					0.00	0.00	36 867.00
										701 835 016.00
Future										
Dec 2016	ZAJY	Future	13,577	0.1360	0.1364	0.0000	0.0000	428	5,828,290.00	
Mar 2017	ZAJY	Future	0	0.1388	0.1392	0.0000	0.0000	1,467	20,378,013.00	
			13,577					1,895.00	26,206,303.00	876 144.00
		Total	13,577					1,895.00	26,206,303.00	9 691 114 731.70
										9 691 114 731.70
Future										
Dec 2016	ZAKS	Future	1,382	0.1370	0.1382	0.0000	0.0000	0	0.00	
			1,382					0.00	0.00	24 363.00
										336 346 550.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			1,382					0.00	0.00	24 363.00	336 346 550.00
Future											
Dec 2016	ZASD	Future	165	10.1213	10.2078	0.0000	0.0000	0	0.00		
			<u>165</u>					<u>0.00</u>	<u>0.00</u>	8 430.00	86 147 692.40
Total			165					0.00	0.00	8 430.00	86 147 692.40
Future											
Dec 2016	ZAUM	Future	386	14.0321	14.1453	0.0000	0.0000	0	0.00		
Mar 2017	ZAUM	Future	91	14.2639	14.3801	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	51	14.5358	14.6526	0.0000	0.0000	0	0.00		
			<u>528</u>					<u>0.00</u>	<u>0.00</u>	132 855.00	150 156 334 810.00
Total			528					0.00	0.00	137 378.00	150 156 334 810.00
Future											
Dec 2016	ZAUS	Future	411,410	14.0321	14.1453	14.1150	14.0195	56,074	788,527,691.40		
Mar 2017	ZAUS	Future	104,857	14.2639	14.3801	14.3295	14.2519	333	4,758,971.40		
Jun 2017	ZAUS	Future	150,541	14.5358	14.6526	14.5409	14.5409	100	1,454,090.00		
Sep 2017	ZAUS	Future	4,150	14.7891	14.9078	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.0962	15.2163	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.4363	15.5534	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7763	15.8905	0.0000	0.0000	0	0.00		
			<u>671,768</u>					<u>56,507.00</u>	<u>794,740,752.80</u>	123 572 811.00	1 386 151 596 568.30
Option											
Dec 2016	ZAUS	11.80 Put	250	12.1605	10.6841	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	41.4815	39.3855	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	56.7403	50.6804	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	151,550	94.6107	84.2408	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.22 Put	725	141.4054	125.9209	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	865.1209	959.5146	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	173.0209	154.2146	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	175.8638	156.7637	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	26,886	226.1157	199.8839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.65 Put	3,000	284.5560	252.9833	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Call	1,230	637.9688	717.7476	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.70 Put	2,000	305.8688	272.4476	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.75 Put	12,000	328.0953	292.8018	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.77 Put	19,800	337.2404	301.1903	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Call	23,450	484.8141	553.1125	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.00 Put	88,460	452.7141	407.8125	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.05 Call	300	462.3666	528.7271	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.08 Call	5,000	449.8885	514.5044	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	14.09 Call	1,200	445.7969	509.8303	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	509.6363	459.8898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	521.6191	470.7115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	410.4424	469.8318	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	402.9418	461.5550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	570.8418	516.2550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	602.6320	546.1292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	5,165	635.1846	576.7916	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	655.0730	595.5600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	353.8616	407.1770	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.39 Put	8,756	695.6285	633.9128	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	334.5872	385.7080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	737.1885	673.3176	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,400	304.6595	352.2360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	772.5595	706.9360	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	779.7129	713.7420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	277.3197	321.5006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	867.4941	797.4880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	889.9798	819.0038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	254.7719	296.0389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	920.2796	848.0324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	997.5662	922.2563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	225.3756	262.6726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	217.0329	253.1750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	89,279	190.2254	222.6268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1158.1254	1077.3268	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	173.1738	203.1034	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	157.7012	185.3237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1325.6012	1240.0237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1334.1356	1248.3354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	146.3666	172.2550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	130.9501	154.4219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1498.8501	1409.1219	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	121.4941	143.6167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1587.0853	1495.7412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1649.3613	1557.0244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1748.2572	1654.1512	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1857.4544	1761.5817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	85.4216	102.0614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,756	74.1951	88.9254	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2042.0951	1943.6254	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	66.9693	80.4405	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	16.31 Call	11,000	55.7032	67.1558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2486.0743	2382.9363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2543.5454	2439.9325	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	44.8353	54.2696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2697.4900	2592.7226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	36.9018	44.8125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	32.5911	39.7538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	31.1507	38.1049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	30.0482	36.8419	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	21.2901	28.6674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	19.3628	26.8173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	16.8985	24.4121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	16.4769	23.9957	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	12.7514	20.2330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	12.1468	19.6054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	11.7618	19.2032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	11.5748	19.0069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	4.6112	9.5441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	4.0980	8.6078	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.9915	8.4119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	3.2726	7.0705	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.8636	6.2913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.5535	3.6864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.4500	3.4707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	1.3344	3.2278	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	1.0980	2.7223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.9149	2.3214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.8172	2.1034	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.6699	1.7683	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.6149	1.6409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.2811	0.8288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.1699	0.5344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.1554	0.4942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	62.6184	52.9704	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	193.5090	174.6702	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	626.2398	574.8737	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	739.9236	682.5368	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	800.5924	740.1608	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	961.4396	894.5621	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1380.1021	1299.8561	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1481.4284	1398.7988	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	360.8226	392.3247	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	15.70 Put	6,370	1756.4642	1668.2765	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1789.2532	1700.9017	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	302.6551	330.2664	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	239.0714	261.0443	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2665.2120	2565.4322	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	137.6568	148.0416	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	96.1135	102.7854	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	95.8481	102.4964	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	69.2631	77.1750	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	53.7048	60.0675	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	12.7746	14.5742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	572.7847	532.5449	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	591.7707	549.2598	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	712.4100	663.3456	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	749.7135	699.0558	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	776.9340	725.1404	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1176.3544	1111.1561	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1604.4527	1528.5172	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	573.0746	610.0358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1817.2746	1737.4358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	555.4333	591.3517	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	505.4571	539.2685	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	474.3296	506.2191	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	395.0923	421.9443	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	251.2564	264.9758	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	223.5308	235.4113	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	145.0384	159.4130	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.75 Put	2,000	238.7594	223.8335	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.75 Put	2,000	589.1159	555.1010	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	593.3448	559.1217	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	811.2455	764.2122	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	865.2165	816.1732	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	672.4637	711.3508	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	593.8879	628.6320	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	553.9330	586.5147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	605.2059	596.7752	0.0000	0.0000	0	0.00
			<u>2,054,450</u>					<u>0.00</u>	<u>0.00</u>
									<u>29 685 694.00</u>
		Total	2,726,218					56,507.00	794,740,752.80
									153 258 505.00
									1 386 151 596 568.30

<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		3,497,890					86,894.00	1 044 959 295.10	204,493,233	1,918,873,643,343.50
-------------	--	-----------	--	--	--	--	-----------	------------------	-------------	----------------------