



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	291.6660	300.5349	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											
Nov 2016	DACR	Future	435	2.1022	2.1110	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											
Nov 2016	DAEU	Future	34	15.4692	15.6752	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	15.4794	15.6858	0.0000	0.0000	0	0.00		
Jan 2017	DAEU	Future	12	15.5359	15.7415	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	2,000	15.8266	16.0338	0.0000	0.0000	0	0.00		
			<u>2,546</u>					<u>0.00</u>	<u>0.00</u>	<u>107 125.00</u>	<u>1 365 572 680.80</u>
		Total	2,546					0.00	0.00	396 725.00	1 365 572 680.80
Future											
Dec 2016	DAGB	Future	35	18.0266	18.2160	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	18.0779	18.2687	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	12	18.2805	18.4698	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	18.6145	18.8068	0.0000	0.0000	0	0.00		
			<u>134</u>					<u>0.00</u>	<u>0.00</u>	<u>50 945.00</u>	<u>834 115 587.30</u>
		Total	134					0.00	0.00	242 058.00	834 115 587.30
Future											
Nov 2016	DAUS	Future	2,120	14.4041	14.3797	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,290	14.4352	14.4135	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	78	14.4410	14.4193	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	275	14.4788	14.4572	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	251	14.4817	14.4601	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	700	14.4846	14.4630	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	14.5024	14.4811	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	14.5270	14.5052	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	14.5454	14.5233	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	50	14.5669	14.5444	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,600	14.5854	14.5625	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	44	14.5941	14.5712	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	14.6028	14.5798	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	3,188	14.6261	14.6029	0.0000	0.0000	5	73,187.50		
Feb 2017	DAUS	Future	2,105	14.7040	14.6806	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	14.8270	14.8036	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	14.8557	14.8322	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	15.1196	15.0946	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	15.3932	15.3688	0.0000	0.0000	0	0.00		
			<u>21,795</u>					<u>5.00</u>	<u>73,187.50</u>	<u>4 540 354.00</u>	<u>51 004 612 247.50</u>

Option

Nov 2016	DAUS	13.26 Put	9,615	2.7718	6.4102	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1204.5628	1226.5348	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.1277	0.4485	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	0.6067	0.6003	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	33.7363	32.1395	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	1.9909	1.5750	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	783.6390	767.5521	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.00 Put	15,000	147.4178	155.5465	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	398.4118	388.1992	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	538.7528	555.4946	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	229.0343	232.9896	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	129.9081	124.8511	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	678.3178	661.5792	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	306.1108	310.8717	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	203.4674	195.7883	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	204.8215	207.9901	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	655.1834	638.8179	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	359.3024	364.1211	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	257.2795	245.2414	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	320.9717	326.3961	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	428.5687	434.3432	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	742.9484	725.8228	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	340.6280	326.5663	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	446.0865	450.5154	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	347.3613	328.7705	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			92,645					0.00	0.00	10 212 587.00	0.00
		Total	114,440					5.00	73,187.50	14 752 941.00	51 004 612 247.50
Future											
	Dec 2016 EUUS	Future	32	1.0733	1.0892	0.0000	0.0000	4,435	48,222,175.00		
			32					4,435.00	48,222,175.00	352 592.00	3 986 831 151.00
		Total	32					4,435.00	48,222,175.00	352 592.00	3 986 831 151.00
Future											
	Dec 2016 GBUS	Future	50	1.2483	1.2633	0.0000	0.0000	0	0.00		
			50					0.00	0.00	152.00	1 872 003.00
		Total	50					0.00	0.00	152.00	1 872 003.00
Future											
	Dec 2016 ZAAD	Future	10,879	10.9286	10.9169	0.0000	0.0000	68	741,200.00		
	Mar 2017 ZAAD	Future	8,560	11.0943	11.0807	0.0000	0.0000	0	0.00		
	Jun 2017 ZAAD	Future	91	11.2815	11.2679	0.0000	0.0000	0	0.00		
			19,530					68.00	741,200.00	3 003 965.00	25 093 905 774.60
		Total	19,530					68.00	741,200.00	3 036 342.00	25 093 905 774.60
Future											
	Dec 2016 ZACA	Future	12	10.6930	10.6985	0.0000	0.0000	0	0.00		
			12					0.00	0.00	73 738.00	694 437 653.50
		Total	12					0.00	0.00	73 738.00	694 437 653.50
Future											
	Dec 2016 ZACR	Future	10	2.1057	2.1144	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109 754.00	2 502 692 756.00
		Total	10					0.00	0.00	109 754.00	2 502 692 756.00
Future											
	Dec 2016 ZAEU	Future	58,750	15.5590	15.7670	15.6100	15.5672	137	2,137,167.20		
	Mar 2017 ZAEU	Future	30,187	15.8910	16.0989	16.0630	16.0630	50	800,210.00		
	Jun 2017 ZAEU	Future	77,442	16.2704	16.4810	16.3028	16.2900	8	130,409.60		
	Sep 2017 ZAEU	Future	19	16.6322	16.8445	0.0000	0.0000	0	0.00		
			166,398					195.00	3,067,786.80	9 700 775.00	134 054 179 913.30
Option											
	Dec 2016 ZAEU	16.50 Call	450	147.5863	206.7853	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	1434.1298	1267.4585	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	0.6478	1.2776	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	14.30 Put	1,000	137.0357	116.7600	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2017	ZAEU	14.80 Call	500	1343.1936	1510.1955	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	16.00 Call	680	676.9013	785.4984	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	17.17 Call	1,000	340.8432	401.5604	0.0000	0.0000	0	0.00	
			9,552					0.00	0.00	4 789 001.00
		Total	175,950					195.00	3,067,786.80	14 489 776.00
										134 054 179 913.30
Future										
Dec 2016	ZAFR	Future	1,945	14.5341	14.7140	0.0000	0.0000	0	0.00	
			1,945					0.00	0.00	564 502.00
		Total	1,945					0.00	0.00	5 895 831 281.10
										564 502.00
										5 895 831 281.10
Future										
Dec 2016	ZAGB	Future	45,282	18.0956	18.2863	18.2606	18.0700	1,178	21,368,523.40	
Mar 2017	ZAGB	Future	8,144	18.4420	18.6326	18.6000	18.5611	4	74,322.20	
Jun 2017	ZAGB	Future	19,992	18.8341	19.0292	18.9900	18.9900	2	37,980.00	
Sep 2017	ZAGB	Future	17	19.2039	19.4001	0.0000	0.0000	0	0.00	
			73,435					1,184.00	21,480,825.60	6 970 929.00
										114 691 637 640.30
Option										
Dec 2016	ZAGB	15.89 Put	525	11.3478	11.6408	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Call	525	1386.5226	1567.4589	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	16.76 Put	1,050	50.9226	41.1589	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	103.2024	84.9659	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Call	656	936.4969	1100.9236	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.30 Put	525	140.8969	114.6236	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.80 Put	800	313.6448	258.7301	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Call	1,000	503.6104	627.0557	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.00 Put	1,000	408.0104	340.7557	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	19.39 Call	525	118.6562	164.0744	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	3328.2745	3144.5162	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	2.2997	3.6618	0.0000	0.0000	0	0.00	
			21,261					0.00	0.00	1 750 813.00
		Total	94,696					1,184.00	21,480,825.60	8 721 742.00
										114 691 637 640.30
Future										
Dec 2016	ZAHK	Future	16,430	1.8689	1.8662	0.0000	0.0000	0	0.00	
Mar 2017	ZAHK	Future	3,500	1.9014	1.8990	0.0000	0.0000	0	0.00	
			19,930					0.00	0.00	56 677.00
		Total	19,930					0.00	0.00	1 060 468 026.00
										56 677.00
										1 060 468 026.00
Future										
Dec 2016	ZAJY	Future	10,804	0.1339	0.1362	0.0000	0.0000	184	2,465,747.90	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			10,804					184.00	2,465,747.90	887 641.00	9 842 096 797.30
		Total	10,804					184.00	2,465,747.90	887 641.00	9 842 096 797.30
Future											
	Dec 2016 ZAKS	Future	1,382	0.1416	0.1414	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	24 363.00	336 346 550.00
		Total	1,382					0.00	0.00	24 363.00	336 346 550.00
Future											
	Dec 2016 ZASD	Future	153	10.2265	10.2495	0.0000	0.0000	0	0.00		
			153					0.00	0.00	8 583.00	87 643 864.10
		Total	153					0.00	0.00	8 583.00	87 643 864.10
Future											
	Dec 2016 ZATR	Future	83	4.3770	4.4096	0.0000	0.0000	83	362,817.90		
			83					83.00	362,817.90	194.00	936 367.90
		Total	83					83.00	362,817.90	194.00	936 367.90
Future											
	Dec 2016 ZAUM	Future	435	14.4962	14.4751	0.0000	0.0000	29	42,227,050.00		
	Mar 2017 ZAUM	Future	91	14.7441	14.7207	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUM	Future	55	15.0263	15.0021	0.0000	0.0000	0	0.00		
			581					29.00	42,227,050.00	133 205.00	150 642 592 630.00
		Total	581					29.00	42,227,050.00	137 728.00	150 642 592 630.00
Future											
	Dec 2016 ZAUS	Future	422,839	14.4962	14.4751	14.6050	14.4210	171,328	2,501,440,773.20		
	Mar 2017 ZAUS	Future	102,160	14.7441	14.7207	14.8588	14.7145	1,959	29,060,747.20		
	Jun 2017 ZAUS	Future	157,641	15.0263	15.0021	15.1216	15.1216	5	75,608.00		
	Sep 2017 ZAUS	Future	4,400	15.2914	15.2664	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	670	15.5782	15.5552	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	15.9058	15.8833	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	16.2333	16.2115	0.0000	0.0000	0	0.00		
			687,850					173,292.00	2,530,577,128.40	125 172 486.00	1 408 430 527 672.20
Option											
	Dec 2016 ZAUS	11.80 Put	250	3.6042	3.1934	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.59 Put	2,800	10.4408	11.1288	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	12.75 Put	25,850	13.1107	14.4160	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.00 Put	166,585	18.9106	21.7021	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.22 Put	725	33.3573	37.3826	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	13.34 Call	2,800	1202.1403	1185.6493	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	13.34 Put	7,800	45.9403	50.5493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	47.1360	51.7919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.40 Put	3,000	53.4796	58.3684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.48 Put	9,347	64.9688	70.2150	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	27,386	68.1138	73.4451	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	500	902.3618	887.3464	0.0000	0.0000	365	0.00
Dec 2016	ZAUS	13.70 Put	2,000	106.1618	112.2464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	117.6945	123.9364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	122.5503	128.8505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	687.5563	674.6832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	191.3563	199.5832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.05 Call	300	655.3540	642.9513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	636.5173	624.4006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	630.3209	618.2998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	227.9654	237.1380	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	235.7753	245.1371	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	576.3870	565.2193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	564.8536	553.8726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	268.6536	278.7726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	536.7330	526.2235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	290.5330	301.1235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,800	313.4328	324.4890	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	327.6606	338.9941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	488.6829	479.0089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	458.4684	449.3386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	388.1855	400.6035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	411.2845	403.0381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	32,849	415.0845	427.9381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	420.7871	433.7229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	370.0252	362.5857	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	492.1742	506.0673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	510.8490	524.9697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	336.0435	329.2872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	536.2450	550.6632	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	602.1297	617.2498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	291.9018	286.0547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	279.4285	273.8423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	239.5695	234.8287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	743.3695	759.7287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	214.4584	210.2596	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	191.8910	188.1818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	895.6910	913.0818	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	15.21 Put	3,500	903.5654	921.0020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	175.4433	172.0819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	153.1605	150.2468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1056.9605	1075.1468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	139.8765	137.2290	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1140.5378	1159.0538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1200.0963	1218.8223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1295.2815	1314.3030	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1401.1174	1420.4217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	91.9717	90.2810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	77.2993	76.0545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1581.0993	1600.9545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	67.5592	66.8079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	52.8441	52.8029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2017.2012	2038.6792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2074.1130	2095.7186	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	39.3336	39.8784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2226.9161	2248.7950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	30.0204	30.9032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	25.2931	26.3144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	23.7960	24.8544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	22.6635	23.7480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	14.1454	15.3372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	12.7212	13.3383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	10.9819	10.8567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	10.6886	10.4459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	8.1543	7.0148	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	7.7530	6.4956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	7.4991	6.1714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	7.3760	6.0154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	3.9777	2.2331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	3.4782	1.9235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	3.3755	1.8605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	2.6919	1.4464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	2.3114	1.2207	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	1.1469	0.5592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	1.0594	0.5119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.9629	0.4602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.7692	0.3582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.6232	0.2833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.5470	0.2449	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.4346	0.1895	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	20.36 Call	368	0.3936	0.1696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.1586	0.0615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0882	0.0319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	0.0794	0.0284	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	29.0158	28.7327	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	46.9941	46.8940	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	96.8279	97.5182	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	187.3360	190.3866	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	1284.7776	1264.8617	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	378.6684	384.4155	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	911.2634	894.0179	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	467.1634	473.3179	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	515.2933	521.6515	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	750	810.0526	793.2096	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	646.5629	653.4121	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1009.9684	1018.9969	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1100.8942	1110.3265	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	451.5719	438.1530	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1353.1590	1364.1544	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1384.0814	1395.2406	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	374.9847	362.9883	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	295.4350	284.3300	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	2222.7825	2236.6283	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	157.9572	150.0689	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	98.0244	93.2184	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	97.7021	92.9097	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	82.2743	78.1502	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	68.9136	62.5545	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	16.0936	14.0080	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	383.5837	388.6155	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	397.4598	402.4196	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	487.1836	491.6551	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	515.4489	519.7555	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	536.2147	540.3997	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	1,000	1189.5614	1170.5438	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	875.0330	879.2039	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1257.6826	1261.2607	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	698.1858	677.7254	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1451.8858	1455.6254	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	675.8564	655.5824	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	2,000	638.8488	618.7595	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	613.8414	593.8835	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>		
Jun 2017	ZAUS	16.26 Call	2,850	576.1584	556.4293	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	478.8476	459.4791	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	282.2435	266.7009	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	247.9773	232.4918	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	188.4500	171.5161	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	143.0105	149.9662	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.00 Put	10,000	194.9337	201.6617	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.40 Put	500	301.0679	306.5581	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	418.1849	421.7547	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.76 Put	960	421.5851	425.1214	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	596.0908	597.7962	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	638.7288	639.9792	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	705.7870	0.0000	0.0000	0.0000	150	0.00		
Sep 2017	ZAUS	16.40 Call	960	804.9920	778.7157	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	710.3350	684.5576	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	667.4097	641.6537	0.0000	0.0000	300	0.00		
Sep 2017	ZAUS	17.03 Call	110	661.2083	635.4994	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	10,000	494.5681	470.4731	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	330.0826	335.6904	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	555.7911	557.2891	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	780.5233	780.5752	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	1040.9415	1015.4363	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	968.9364	943.7493	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	868.8006	844.1114	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	505.5977	495.0251	0.0000	0.0000	0	0.00		
			<u>2,267,566</u>					<u>815.00</u>	<u>0.00</u>	<u>30 525 601.00</u>	<u>0.00</u>
Total			2,955,416					174,107.00	2,530,577,128.40	155 698 087.00	1 408 430 527 672.20
Grand Total			3,418,129					180,290.00	2 649 217 919.10	207,515,884	1,947,417,408,126.80