



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.1506	2.0544	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	15.9138	15.2567	0.0000	0.0000	0	0.00		
Sep 2016	DAEU	Future	34	16.0419	15.3822	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	<u>103 821.00</u>	<u>1 313 120 327.40</u>
		Total	73					0.00	0.00	393 421.00	1 313 120 327.40
Future											
Aug 2016	DAGB	Future	3	18.7555	17.7876	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	112	18.8981	17.8308	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	19.7384	18.7056	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	2417.6609	3383.3539	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0019	0.0005	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	0	14.0935	13.4750	0.0000	0.0000	8,600	121,204,100.00		
Aug 2016	DAUS	Future	2,467	14.1532	13.4832	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	410	14.1587	13.4886	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	55	14.1726	13.5018	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.2004	13.5280	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.2338	13.5594	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.2366	13.5620	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	1,400	14.2394	13.5646	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	70	14.2422	13.5672	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	27	14.2562	13.5802	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	830	14.2813	13.6037	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.3176	13.6376	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.4512	13.7636	0.0000	0.0000	0	0.00		
			<u>9,169</u>					<u>8,600.00</u>	<u>121,204,100.00</u>	<u>3 996 170.00</u>	<u>43 384 886 078.00</u>

Option

Aug 2016	DAUS	11.80 Put	250	0.0000	0.0012	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	13.9197	107.9898	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	0.2749	0.2551	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	0.2175	0.1454	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.75 Call	2,000	449.7056	36.9519	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.18 Call	40,000	155.4927	5.1473	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.15 Call	40,000	7.9313	0.2460	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.00 Call	40,000	0.9230	0.0227	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.83 Put	6,600	70.5410	378.1697	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.95 Put	18,400	116.6509	482.8674	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	237.0215	11.2519	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	61.0540	3.6820	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	3.7850	0.2497	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	841.6585	1432.7420	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	2.0003	0.0112	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	336.4376	0.0000	0.0000	0.0000	16,500	0.00
Sep 2016	DAUS	11.80 Put	250	1.9809	2.1137	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	85.8538	255.4466	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	3.7428	0.5772	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	3.5977	0.4225	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	322.6032	108.3984	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	5.3567	8.0340	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	121.7556	315.7755	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	2.6066	0.4556	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	2.2945	0.3932	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	73.3668	208.6222	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	967.1928	1498.6110	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	78.7697	20.2535	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	896.0726	1398.6010	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	85.3903	26.3939	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	21,000	936.5082	475.4490	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	31,500	557.2101	249.8189	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	110.5499	257.3225	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1422.3988	1983.7870	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	60.5398	15.9501	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	11.80 Put	250	12.5650	23.0453	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	183.0022	380.1177	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	18.4940	2.8382	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	13.95 Put	2,000	404.7441	674.9717	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	16.17 Call	2,000	273.0778	129.3241	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	14.10 Put	1,000	485.8503	776.5893	0.0000	0.0000	0	0.00	
Jan 2017	DAUS	15.89 Call	1,000	354.9915	177.9753	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	476.4892	728.6612	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	358.7244	208.0211	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	547.7372	821.7000	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	442.6749	260.3942	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	520.0987	762.9605	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	421.8321	286.5358	0.0000	0.0000	0	0.00	
			<u>339,969</u>					<u>16,500.00</u>	<u>0.00</u>	<u>8 710 966.00</u>
		Total	349,138					25,100.00	121,204,100.00	12 707 136.00
										43 384 886 078.00
Future										
Sep 2016	EUUS	Future	13,321	1.1256	1.1330	0.0000	0.0000	0	0.00	
			<u>13,321</u>					<u>0.00</u>	<u>0.00</u>	<u>285 006.00</u>
		Total	13,321					0.00	0.00	285 006.00
										3 233 290 319.00
Future										
Sep 2016	ZAAD	Future	10,668	10.8128	10.3506	10.8000	10.7373	590	6,347,324.50	
Dec 2016	ZAAD	Future	1,015	10.9793	10.5069	10.9200	10.9200	3	32,760.00	
Mar 2017	ZAAD	Future	3,535	11.1386	10.6557	11.1013	11.0501	300	3,318,768.00	
			<u>15,218</u>					<u>893.00</u>	<u>9,698,852.50</u>	<u>2 893 129.00</u>
		Total	15,218					893.00	9,698,852.50	2 925 506.00
										23 900 545 446.50
Future										
Sep 2016	ZACA	Future	2,220	10.9785	10.5211	0.0000	0.0000	0	0.00	
			<u>2,220</u>					<u>0.00</u>	<u>0.00</u>	<u>47 653.00</u>
		Total	2,220					0.00	0.00	47 653.00
										413 709 755.50
Future										
Sep 2016	ZADK	Future	336	2.1487	2.0611	0.0000	0.0000	0	0.00	
			<u>336</u>					<u>0.00</u>	<u>0.00</u>	<u>2 162.00</u>
		Total	336					0.00	0.00	2 162.00
										48 580 437.00
Future										
Sep 2016	ZAEU	Future	34,101	15.9965	15.3390	16.0800	15.9225	842	13,447,713.00	
Dec 2016	ZAEU	Future	17,728	16.3502	15.6739	16.3770	16.3709	43	704,972.40	

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Mar 2017	ZAEU	Future	5,046	16.6854	15.9897	0.0000	0.0000	0	0.00		
Jun 2017	ZAEU	Future	77,291	17.0785	16.3600	0.0000	0.0000	22,404	383,348,122.80		
			<u>134,166</u>					<u>23,289.00</u>	<u>397,500,808.20</u>	<u>9 268 054.00</u>	<u>127 157 071 138.40</u>
Option											
Sep 2016	ZAEU	14.87 Put	10,000	32.0763	77.7822	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	15.81 Call	10,000	440.1721	105.6930	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	16.68 Call	20,000	134.6512	15.6691	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.50 Call	450	628.4337	315.3436	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	1040.0624	1460.8065	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	22.4228	4.0173	0.0000	0.0000	0	0.00		
			<u>46,372</u>					<u>0.00</u>	<u>0.00</u>	<u>4 783 691.00</u>	<u>0.00</u>
	Total		180,538					23,289.00	397,500,808.20	14 051 745.00	127 157 071 138.40
Future											
Sep 2016	ZAFR	Future	1,858	14.7020	14.1027	0.0000	0.0000	0	0.00		
			<u>1,858</u>					<u>0.00</u>	<u>0.00</u>	<u>555 318.00</u>	<u>5 760 951 477.40</u>
	Total		1,858					0.00	0.00	555 318.00	5 760 951 477.40
Future											
Sep 2016	ZAGB	Future	47,235	18.8302	17.8570	18.8300	18.6405	2,063	38,650,193.30		
Dec 2016	ZAGB	Future	13,096	19.2045	18.2076	19.1511	19.1511	4,175	79,615,802.50		
Mar 2017	ZAGB	Future	1,260	19.5584	18.5353	19.5554	19.3804	30	582,287.00		
Jun 2017	ZAGB	Future	9,525	19.9705	18.9212	0.0000	0.0000	59,658	1,188,174,600.00		
Dec 2017	ZAGB	Future	520	20.7752	19.6679	0.0000	0.0000	0	0.00		
			<u>71,636</u>					<u>65,926.00</u>	<u>1,307,022,882.80</u>	<u>6 307 851.00</u>	<u>102 563 362 351.20</u>
Option											
Sep 2016	ZAGB	18.90 Put	1,050	443.5229	1092.0710	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	3.9109	0.7055	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	700	3.6068	0.2219	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	1.4075	0.0074	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	123.7884	236.6587	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	2429.2093	3266.0117	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	48.3732	33.1752	0.0000	0.0000	0	0.00		
			<u>17,705</u>					<u>0.00</u>	<u>0.00</u>	<u>1 734 387.00</u>	<u>0.00</u>
	Total		89,341					65,926.00	1,307,022,882.80	8 042 238.00	102 563 362 351.20
Future											
Sep 2016	ZAJY	Future	18,271	0.1414	0.1353	0.1411	0.1411	6	84,660.00		
Dec 2016	ZAJY	Future	3,592	0.1445	0.1382	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,368	0.1475	0.1410	0.0000	0.0000	0	0.00		
			<u>23,231</u>					<u>6.00</u>	<u>84,660.00</u>	<u>779 419.00</u>	<u>8 338 757 101.10</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			23,231					6.00	84,660.00	779 419.00	8 338 757 101.10
Future											
Sep 2016	ZAKS	Future	1,266	0.1397	0.1330	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	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	10.3789	9.9090	0.0000	0.0000	100	1,017,930.00		
			<u>100</u>					<u>100.00</u>	<u>1,017,930.00</u>	143 850.00	1 100 211 760.00
Total			100					100.00	1,017,930.00	163 850.00	1 100 211 760.00
Future											
Sep 2016	ZAUM	Future	589	14.2116	13.5384	14.2200	14.0941	39	55,312,300.00		
Dec 2016	ZAUM	Future	143	14.4653	13.7768	14.4365	14.4365	5	7,218,250.00		
Mar 2017	ZAUM	Future	54	14.7021	13.9975	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	3	14.9795	14.2561	0.0000	0.0000	0	0.00		
			<u>789</u>					<u>44.00</u>	<u>62,530,550.00</u>	129 245.00	144 995 564 550.00
Total			789					44.00	62,530,550.00	133 768.00	144 995 564 550.00
Future											
Sep 2016	ZAUS	Future	456,408	14.2116	13.5384	14.2431	14.0850	265,303	3,737,407,997.30		
Dec 2016	ZAUS	Future	100,666	14.4653	13.7768	14.4700	14.3441	29,073	414,262,889.60		
Mar 2017	ZAUS	Future	30,576	14.7021	13.9975	14.7156	14.6076	2,317	33,765,644.40		
Jun 2017	ZAUS	Future	149,771	14.9795	14.2561	14.9674	14.9652	59,150	885,516,817.00		
Sep 2017	ZAUS	Future	2,700	15.2440	14.5006	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	15.5127	14.7500	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7815	14.9995	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	16.0502	15.2489	0.0000	0.0000	0	0.00		
			<u>740,931</u>					<u>355,843.00</u>	<u>5,070,953,348.30</u>	117 409 102.00	1 297 931 798 965.60
Option											
Sep 2016	ZAUS	13.00 Put	10,000	19.4458	53.5347	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	36.7351	117.6017	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.50 Put	11,000	69.1052	228.6443	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	81.7777	260.7745	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	525	111.8833	333.5477	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	1,400	117.5482	346.5025	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	525	142.1338	400.5152	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	53,900	437.8000	103.4308	0.0000	0.0000	36,150	0.00		
Sep 2016	ZAUS	14.00 Put	3,500	226.2000	565.0308	0.0000	0.0000	7,000	0.00		
Sep 2016	ZAUS	14.20 Call	700	335.4600	69.1879	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	500	323.8600	730.7879	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	14.30 Call	11,000	293.0752	56.0497	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	510.2044	997.5410	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	192.2674	28.6633	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	580.6674	1090.2633	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	186.8048	27.3878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	654.7383	1184.4112	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.72 Call	350	161.5538	21.7881	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	700.7664	1241.4737	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	4,300	106.1839	11.6336	0.0000	0.0000	4,200	0.00
Sep 2016	ZAUS	15.00 Put	1,565	894.5839	1473.2336	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	77.5990	7.6524	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	66.2139	6.2258	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	1429.3437	2065.0041	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	1523.2401	2164.3992	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	26.9032	2.0598	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	20.4487	1.5004	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	11.4896	1.0083	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	9.5014	1.0119	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	7.7461	1.0195	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	7.5077	1.0210	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	7.0537	1.0243	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.3664	0.9603	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	0.4641	0.0172	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.2745	28.0859	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	47.5370	90.4786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	53.7681	106.5452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	100.7933	208.6741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	142.7998	286.1633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1295.6483	771.7177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	170.3483	334.9177	0.0000	0.0000	2,800	0.00
Dec 2016	ZAUS	13.35 Put	4,500	172.7996	339.1867	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	24,296	212.5590	407.0333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1043.4101	585.1757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	278.1101	508.3757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	296.2521	535.6023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	303.7079	547.0803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,000	862.8780	464.0443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	86,390	397.5780	687.2443	0.0000	0.0000	64,400	0.00
Dec 2016	ZAUS	14.08 Call	5,000	819.0154	436.1444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	813.6583	432.7707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	443.0290	0.0000	0.0000	0.0000	5,600	0.00
Dec 2016	ZAUS	14.18 Call	4,200	766.6845	403.5303	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	14.20 Put	2,000	491.2484	820.4982	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	542.1889	891.0576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	623.5715	1001.4787	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	652.6909	1039.2952	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	731.3108	1139.8017	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	775.3326	1195.1508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	840.1766	1275.6085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	962.8888	1423.4078	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	442.3048	216.8048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	977.0048	1440.0048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1122.3567	1608.8522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1129.8147	1617.4241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	340.0366	159.1970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1274.7366	1782.3970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	318.6024	147.5139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1353.3024	1870.7139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1409.1665	1933.0895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1497.7394	2031.9620	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1595.9484	2140.9192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	252.6974	113.4303	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	24,146	228.7896	101.5719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1763.4896	2324.7719	0.0000	0.0000	64,400	0.00
Dec 2016	ZAUS	16.31 Call	66,000	186.7697	82.0442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2173.1563	2768.5552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2226.8097	2826.2525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	160.0545	72.3087	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	2371.1562	2980.6069	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	139.2734	64.8308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	127.6446	60.6746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	123.7645	59.2909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	120.7560	58.2201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	101.1347	0.0000	0.0000	0.0000	5,600	0.00
Dec 2016	ZAUS	17.50 Call	63,513	96.7066	47.1159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	90.8215	42.9239	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	89.7847	41.7698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	80.1794	31.4093	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	78.5301	29.7021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	77.4638	28.6122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	76.9418	28.0813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	49.1820	13.4053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	45.8144	12.2679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	45.0956	12.0278	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.15 Call	26,053	40.0284	10.3635	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	36.9495	9.3777	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	25.6332	5.9421	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	24.5993	5.6448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	23.4103	5.3068	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	20.8425	4.5915	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	18.6975	4.0106	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	17.4829	3.6888	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	15.5345	3.1843	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	14.7639	2.9890	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	9.2832	1.6790	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	6.8942	1.1605	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	6.5388	1.0867	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	42.6055	94.1144	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1187.8731	1617.4275	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1278.7442	1723.2859	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1529.0364	2004.4793	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1559.5324	2038.2465	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2379.4591	2930.9742	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	180.7871	98.6820	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	180.3203	98.0757	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	157.4273	69.1268	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	132.7454	54.2501	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	42.9524	13.9202	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	628.5988	917.8950	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	988.8881	1351.8796	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1380.7139	1809.2174	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1577.8490	2032.0247	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	560.7723	355.7984	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	362.0606	241.3878	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	325.1994	212.2962	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	252.5115	129.6618	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	584.6261	744.5609	0.0000	0.0000	0	0.00		
			<u>1,642,866</u>					<u>190,150.00</u>	<u>0.00</u>	<u>27 543 330.00</u>	<u>0.00</u>
	Total		2,383,797					545,993.00	5,070,953,348.30	144 952 432.00	1 297 931 798 965.60
	Grand Total		3,086,377					661,351.00	6 970 013 131.80	193,128,612	1,799,457,917,403.80