



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Apr 2016	DAEU	Future	11	17.3851	17.1744	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.4266	17.2162	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.4366	17.2255	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.5453	17.3328	0.0000	0.0000	0	0.00		
			<u>111</u>					<u>0.00</u>	<u>0.00</u>	<u>102925.00</u>	<u>1298147674.50</u>
<b>Total</b>			<b>111</b>					<b>0.00</b>	<b>0.00</b>	<b>392525.00</b>	<b>1298147674.50</b>
<b>Future</b>											
Apr 2016	DAGB	Future	121	22.0092	21.6958	0.0000	0.0000	3	65,625.00		
Apr 2016	DAGB	Future	157	22.0667	21.7527	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	23.7599	23.4254	0.0000	0.0000	0	0.00		
			<u>351</u>					<u>3.00</u>	<u>65,625.00</u>	<u>36801.00</u>	<u>569654502.60</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	618.6742	715.1331	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	430.4455	370.0836	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>
<b>Total</b>			<b>24,879</b>					<b>3.00</b>	<b>65,625.00</b>	<b>192882.00</b>	<b>569654502.60</b>
<b>Future</b>											
Mar 2016	DAUS	Future	140	15.5290	15.3140	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	485	15.5316	15.3064	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	20	15.5421	15.3186	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	90	15.5535	15.3307	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.5628	15.3399	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,397	15.5751	15.3520	0.0000	0.0000	45	689,625.00		
Apr 2016	DAUS	Future	700	15.5906	15.3673	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	15.6091	15.3855	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	15.6153	15.3916	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	15.6184	15.3947	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	15.6340	15.4100	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>		
May 2016	DAUS	Future	550	15.6619	15.4376	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6713	15.4468	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6744	15.4499	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.6837	15.4591	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,361	15.7179	15.4929	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7460	15.5207	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.8960	15.6689	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.9555	15.7275	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0526	15.8232	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3432	16.1092	0.0000	0.0000	0	0.00		
			<u>15,939</u>					<u>45.00</u>	<u>689,625.00</u>	<u>3692316.00</u>	<u>38905954889.40</u>

Option

Mar 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	0.0568	0.0901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	330.2965	188.6546	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	30.5649	12.8567	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.51 Put	21,400	172.0310	317.5100	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.60 Call	21,400	154.4782	90.7444	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.35 Call	2,500	326.8862	218.8843	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	106.8077	66.2414	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.38 Call	2,500	333.7473	229.2464	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	57.3098	36.1599	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	335.9426	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.10 Put	15,000	660.8756	843.5399	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	6.4179	14.0388	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	410.0453	306.1808	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	29.7000	20.3395	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	76.5340	56.1500	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.1624	0.3588	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.5111	6.1332	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	356.2490	275.2866	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	162.5285	122.2952	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	95.5875	70.9327	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	41.3117	70.3232	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	522.3840	419.3731	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.5031	2.5237	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	21.2790	30.3792	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	379.4649	309.8944	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	235.1687	189.9569	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.7994	5.5492	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	716.6006	600.7459	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	145.0222	198.0636	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 2016	DAUS	15.78 Call	8,219	572.2647	479.1899	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	486.2860	407.3074	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	351.9501	443.2154	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	374.7777	315.6614	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	4.2329	5.6262	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	37.8084	52.9237	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	396.4205	334.9718	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	304.2804	256.2679	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1227.3936	1381.6608	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	222.8719	187.9384	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.6531	8.5078	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	51.5463	72.1014	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	395.9553	339.8168	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	335.3593	285.0326	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	13.1823	20.6192	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1014.9769	891.1191	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	768.4176	885.7206	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	417.8308	361.0099	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.8181	11.0233	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	60.2308	85.6217	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	390.0432	335.7026	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	350.4252	301.0336	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	103.4855	134.3451	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	511.7244	446.5453	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	396.4869	466.7195	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	290.9283	250.4620	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.5713	15.4508	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	79.4075	102.2679	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	396.6017	344.6958	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	372.1327	323.0997	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	16.2888	20.1521	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	94.5061	121.9503	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	397.2311	349.8306	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	386.2409	340.0374	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.0971	24.9695	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	109.8629	141.5784	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	399.8415	360.1643	0.0000	0.0000	0	0.00		
			<u>335,274</u>					<u>10,000.00</u>	<u>0.00</u>	<u>7223961.00</u>	<u>0.00</u>
		<b>Total</b>	<b>351,213</b>					<b>10,045.00</b>	<b>689,625.00</b>	10916277.00	38905954889.40

**Future**

Jun 2016	EUUS	Future	4,694	1.1183	1.1207	0.0000	0.0000	0	0.00
----------	------	--------	-------	--------	--------	--------	--------	---	------

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			4,694					0.00	0.00	241741.00	2741567812.00	
	<b>Total</b>		<b>4,694</b>					<b>0.00</b>	<b>0.00</b>	241741.00	2741567812.00	
<b>Future</b>												
	Jun 2016	ZAAD	Future	6,951	11.8074	11.6982	11.6984	11.6984	3,224	37,990,051.70		
	Sep 2016	ZAAD	Future	1,170	11.9871	11.8763	11.9600	11.9600	65	777,400.00		
	Dec 2016	ZAAD	Future	330	12.1631	12.0500	0.0000	0.0000	0	0.00		
	Mar 2017	ZAAD	Future	3,996	12.3310	12.2169	0.0000	0.0000	0	0.00		
				12,447					3,289.00	38,767,451.70	2811511.00	22993446362.90
	<b>Total</b>		<b>12,447</b>					<b>3,289.00</b>	<b>38,767,451.70</b>	2843888.00	22993446362.90	
<b>Future</b>												
	Jun 2016	ZACR	Future	22,550	2.4064	2.3784	0.0000	0.0000	0	0.00		
				22,550					0.00	0.00	86204.00	1952214746.00
	<b>Total</b>		<b>22,550</b>					<b>0.00</b>	<b>0.00</b>	86204.00	1952214746.00	
<b>Future</b>												
	Jun 2016	ZAEU	Future	83,455	17.6219	17.4087	17.6080	17.5941	2,896	51,064,402.00		
	Sep 2016	ZAEU	Future	6,028	18.0262	17.8090	17.9874	17.9874	850	15,289,290.00		
	Dec 2016	ZAEU	Future	11,367	18.4237	18.2016	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,100	18.8057	18.5803	0.0000	0.0000	0	0.00		
				102,950					3,746.00	66,353,692.00	8284263.00	110077281569.10
<b>Option</b>												
	Jun 2016	ZAEU	14.20 Put	6,000	15.0293	18.8294	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1790.2419	1608.6785	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	281.6653	340.0927	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	413.1648	490.4722	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	808.3700	926.0846	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	168.8315	137.2966	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	447.7611	477.2240	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	607.9725	650.4676	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	673.4870	589.2086	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	502.6624	438.2962	0.0000	0.0000	0	0.00		
				38,310					0.00	0.00	4667391.00	0.00
	<b>Total</b>		<b>141,260</b>					<b>3,746.00</b>	<b>66,353,692.00</b>	12951654.00	110077281569.10	
<b>Future</b>												
	Jun 2016	ZAFR	Future	5,616	16.1859	16.0079	16.2320	16.2320	1,617	26,263,314.00		
				5,616					1,617.00	26,263,314.00	514699.00	5130655989.60
	<b>Total</b>		<b>5,616</b>					<b>1,617.00</b>	<b>26,263,314.00</b>	514699.00	5130655989.60	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Jun 2016	ZAGB	Future	57,239	22.2720	21.9559	22.2899	22.2244	3,028	67,414,708.80	
Sep 2016	ZAGB	Future	1,417	22.7221	22.4001	0.0000	0.0000	0	0.00	
			<u>58,656</u>					<u>3,028.00</u>	<u>67,414,708.80</u>	<u>5622107.00</u>
										<u>88632271446.20</u>
<b>Option</b>										
Jun 2016	ZAGB	24.30 Call	1,300	278.1020	224.9096	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	67.2573	56.6403	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	165.2744	187.5557	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1603.2847	1763.1442	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	667.1755	595.7002	0.0000	0.0000	0	0.00	
			<u>6,249</u>					<u>0.00</u>	<u>0.00</u>	<u>1623745.00</u>
<b>Total</b>			<b>64,905</b>					<b>3,028.00</b>	<b>67,414,708.80</b>	<b>7245852.00</b>
										<b>88632271446.20</b>
<b>Future</b>										
Jun 2016	ZAJY	Future	5,827	0.1403	0.1381	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1436	0.1413	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,341	0.1468	0.1445	0.0000	0.0000	0	0.00	
			<u>13,316</u>					<u>0.00</u>	<u>0.00</u>	<u>727936.00</u>
<b>Total</b>			<b>13,316</b>					<b>0.00</b>	<b>0.00</b>	<b>727936.00</b>
										<b>7611066848.00</b>
<b>Future</b>										
Jun 2016	ZAKS	Future	1,266	0.1532	0.1493	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17917.00</u>
<b>Total</b>			<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>17917.00</b>
										<b>245097110.00</b>
<b>Future</b>										
Jun 2016	ZANN	Future	11,085	0.0728	0.0723	0.0000	0.0000	0	0.00	
			<u>11,085</u>					<u>0.00</u>	<u>0.00</u>	<u>1020697.00</u>
<b>Total</b>			<b>11,085</b>					<b>0.00</b>	<b>0.00</b>	<b>1020697.00</b>
										<b>5840828390.00</b>
<b>Future</b>										
Jun 2016	ZAUM	Future	991	15.7584	15.5331	15.7413	15.7130	20	31,455,400.00	
Sep 2016	ZAUM	Future	154	16.0652	15.8355	16.0283	16.0283	10	16,028,300.00	
Dec 2016	ZAUM	Future	6	16.3595	16.1251	0.0000	0.0000	0	0.00	
			<u>1,151</u>					<u>30.00</u>	<u>47,483,700.00</u>	<u>120648.00</u>
<b>Total</b>			<b>1,151</b>					<b>30.00</b>	<b>47,483,700.00</b>	<b>125171.00</b>
										<b>132112326820.00</b>
<b>Future</b>										
Jun 2016	ZAUS	Future	719,487	15.7584	15.5331	15.8207	15.6298	47,143	739,810,117.70	
Sep 2016	ZAUS	Future	162,486	16.0652	15.8355	16.0550	15.9962	1,088	17,433,453.00	
Dec 2016	ZAUS	Future	41,929	16.3595	16.1251	0.0000	0.0000	2,000	32,456,000.00	

<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	Future	3,786	16.6358	16.3987	0.0000	0.0000	0	0.00	
			<u>927,688</u>					<u>50,231.00</u>	<u>789,699,570.70</u>	<u>108018881.00</u>
										<u>1156926173091.30</u>
<b>Option</b>										
Jun 2016	ZAUS	12.16 Put	330	4.3999	6.0153	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.91 Put	6,600	11.7018	17.1430	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	13.5926	19.7762	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.20 Put	700	18.8213	26.9771	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Call	53,633	2288.4897	2075.3125	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	30.0897	42.2125	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	31.4961	44.0927	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.00 Put	2,000	62.5455	84.8560	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.20 Put	5,150	82.3539	117.0414	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.25 Put	3,000	89.5369	126.3491	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.50 Put	17,500	132.8207	181.2340	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.75 Put	47,500	189.7853	251.2727	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.80 Put	26,500	202.9758	268.3729	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.85 Put	8,000	216.7940	286.2081	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	1068.6330	919.3461	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.96 Put	5,250	249.6837	327.9859	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.97 Put	35,000	253.0400	331.9571	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	1021.6800	877.1473	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Put	16,340	263.2800	344.0473	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.25 Put	1,900	358.6739	454.8882	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.90 Call	900	550.0520	461.8747	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.93 Put	750	710.0917	848.7965	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Call	2,650	512.3755	429.3998	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Put	44,505	753.9755	896.2998	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.10 Call	3,000	477.0997	399.0974	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	434.6490	362.7642	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.26 Put	15,300	926.9742	1081.7468	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.34 Call	5,000	401.5673	334.5546	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.50 Put	300	1099.3722	1264.5827	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	350.1005	291.2441	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.65 Put	14	1212.8491	1383.7794	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	263.0910	217.8830	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.95 Call	8,000	259.3790	214.7664	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Call	1,300	250.3334	207.1749	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Put	201	1491.9334	1674.0749	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.05 Call	750	241.6205	199.8674	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	550	239.9157	198.4399	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.09 Call	10,000	234.8792	194.2202	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.00 Call	14	122.7253	99.7929	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 2016	ZAUS	18.07 Call	17,500	116.8129	94.9239	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	110.4305	89.6733	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	108.8952	88.4101	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	80.9491	65.4934	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	63.0240	52.4582	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	47.4184	63.1567	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	98.8433	127.3033	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	266.4412	320.5071	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	322.7009	383.9883	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	854.9309	753.8424	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	769.8540	677.0357	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	721.1266	633.2530	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	505.7582	442.0719	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	465.6286	405.1224	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	227.4237	200.1655	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.9651	25.9853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	77.9971	104.5472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	94.1813	124.3430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	115.6794	150.2603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	149.3831	190.2381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	346.7932	406.9420	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	384.2534	448.3501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	405.4725	471.7202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	437.0767	506.4224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	473.6134	546.3930	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	497.8329	572.8101	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	504.8941	580.4980	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	578.9113	666.5096	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	582.7739	671.0815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1624.3350	1486.1841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	711.2238	810.8430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	744.6838	846.6352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	860.2307	969.6660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	967.4879	1083.2031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1080.8009	1202.5441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1242.7184	1372.3842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1280.0128	1411.4245	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1381.7815	1517.9593	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	1002.9929	909.4616	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	976.8407	885.5571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	960.9568	870.9816	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	759.7997	686.5728	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	18.06 Call	1,400	676.6522	610.6480	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	600.7428	541.4749	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	527.5122	474.8802	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	513.9708	462.5767	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	511.0269	459.9012	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	489.6120	444.1614	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	475.9871	434.1985	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	431.9946	393.9607	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	427.5762	389.9160	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	422.3845	385.1658	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	410.7421	374.5050	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	400.4897	365.1111	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	394.4297	359.5601	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	384.2668	350.2464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	380.0771	346.4048	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	342.8711	296.5135	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	330.5738	285.5248	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	302.6846	260.6588	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	296.0573	254.7617	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	645.2770	734.9475	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	698.6973	792.1762	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	849.7827	956.1943	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	868.6203	977.4516	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1445.5315	1580.7967	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	852.5005	784.8855	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	850.3535	782.9034	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	740.5959	681.4508	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	676.7162	622.4715	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	470.1533	429.3703	0.0000	0.0000	0	0.00		
			<u>1,299,758</u>					<u>0.00</u>	<u>0.00</u>	<u>23489956.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,227,446</b>					<b>50,231.00</b>	<b>789,699,570.70</b>	<b>131508837.00</b>	<b>1156926173091.30</b>
	<b>Grand Total</b>		<b>2,881,939</b>					<b>71,989.00</b>	<b>1036737687.20</b>	<b>175,691,380</b>	<b>1,606,529,679,170.90</b>