



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Apr 2016	DAEU	Future	11	16.9084	17.2864	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	16.9489	17.3284	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.9563	17.3377	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.0639	17.4469	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	21.5042	22.0372	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.5597	22.0949	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	23.1956	23.7896	0.0000	0.0000	0	0.00		
			<u>351</u>					<u>0.00</u>	<u>0.00</u>	<u>36801.00</u>	<u>569654502.60</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	754.5798	580.0050	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	312.8993	411.5854	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>0.00</b>	<b>0.00</b>	<b>192882.00</b>	<b>569654502.60</b>
<b>Future</b>											
Mar 2016	DAUS	Future	485	14.8482	15.3988	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	20	14.8541	15.4081	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	90	14.8658	15.4203	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	14.8746	15.4295	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,397	14.8863	15.4418	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	14.9010	15.4571	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.9185	15.4756	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.9244	15.4817	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.9273	15.4848	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.9420	15.5003	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	14.9688	15.5281	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	1,880	14.9777	15.5374	0.0000	0.0000	1,780	26,900,230.00
May 2016	DAUS	Future	100	14.9807	15.5405	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	14.9897	15.5498	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.0105	15.5715	0.0000	0.0000	1,000	15,102,000.00
May 2016	DAUS	Future	1,061	15.0224	15.5839	0.0000	0.0000	300	4,511,250.00
Jun 2016	DAUS	Future	264	15.0489	15.6119	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.1910	15.7613	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	15.2475	15.8206	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	15.3397	15.9174	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.6130	16.2053	0.0000	0.0000	0	0.00
			<u>18,279</u>					<u>3,080.00</u>	<u>46,513,480.00</u>
									<u>3695845.00</u>
									<u>38959414724.90</u>

Option

Apr 2016	DAUS	15.51 Put	21,400	665.8048	190.7179	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.60 Call	21,400	2.6426	55.8937	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.35 Call	2,500	25.1322	200.8457	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	3.9672	37.0881	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.38 Call	2,500	37.3285	213.6861	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	3.1303	19.5370	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	66.5908	233.2383	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1230.7420	737.1642	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	24.6566	7.6338	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	103.7859	302.1215	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	3.3648	12.7879	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	13.5182	45.9069	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.2248	0.0896	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	9.7925	2.8907	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	106.8217	268.1596	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	37.5835	109.8744	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	18.6224	59.9348	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	126.9519	41.9659	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	209.5393	424.6459	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.4249	1.2427	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	37.3541	19.7356	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	162.6272	309.4590	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	92.9752	185.1194	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.7866	3.7421	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	362.3710	619.1179	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	309.0672	155.7614	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	282.0579	488.9584	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	240.4070	413.7987	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	632.1957	382.8188	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	189.0359	318.5521	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	DAUS	11.80 Put	250	5.6424	4.1944	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	75.0133	40.7806	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	204.6835	339.2781	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	151.6056	257.5094	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1711.8465	1300.4741	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	118.8677	190.4402	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.2559	6.6205	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	106.6122	56.7276	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	221.5873	346.3560	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	183.7004	290.9040	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	33.7341	14.6603	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	637.4345	923.0875	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1142.6806	819.4323	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	245.2927	370.8516	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.4291	8.7029	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	132.4160	68.3380	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	231.1892	345.7471	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	206.5486	309.7965	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	203.7118	112.4861	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	317.1203	460.5120	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	631.9924	422.7618	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	182.7331	258.3782	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	14.2251	12.4622	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	156.0462	84.8587	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	248.8969	356.6959	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	233.0537	334.3207	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	20.4903	16.5943	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	179.8077	102.8724	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	264.7327	360.5014	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	259.1424	350.4097	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	26.9712	19.6481	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	202.4796	118.6377	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	288.0808	365.9195	0.0000	0.0000	0	0.00		
			<u>334,474</u>					<u>0.00</u>	<u>0.00</u>	<u>7223961.00</u>	<u>0.00</u>
		<b>Total</b>	<b>352,753</b>					<b>3,080.00</b>	<b>46,513,480.00</b>	10919806.00	38959414724.90
<b>Future</b>											
Jun 2016	EUUS	Future	4,694	1.1379	1.1215	0.0000	0.0000	0	0.00		
			<u>4,694</u>					<u>0.00</u>	<u>0.00</u>	<u>241741.00</u>	<u>2741567812.00</u>
		<b>Total</b>	<b>4,694</b>					<b>0.00</b>	<b>0.00</b>	241741.00	2741567812.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZAAD	Future	6,951	11.5483	11.7827	11.6500	11.5726	1,200	13,896,674.00		
Sep 2016	ZAAD	Future	1,166	11.7212	11.9624	11.8415	11.7262	594	7,026,804.80		
Dec 2016	ZAAD	Future	330	11.8892	12.1374	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	3,996	12.0489	12.3052	0.0000	0.0000	0	0.00		
			<u>12,443</u>					<u>1,794.00</u>	<u>20,923,478.80</u>	<u>2813565.00</u>	<u>23017489416.70</u>
<b>Total</b>			<b>12,443</b>					<b>1,794.00</b>	<b>20,923,478.80</b>	<b>2845942.00</b>	<b>23017489416.70</b>
<b>Future</b>											
Jun 2016	ZACR	Future	0	2.3185	2.3910	0.0000	0.0000	22,550	527,760,200.00		
			<u>0</u>					<u>22,550.00</u>	<u>527,760,200.00</u>	<u>108754.00</u>	<u>2479974946.00</u>
<b>Total</b>			<b>0</b>					<b>22,550.00</b>	<b>527,760,200.00</b>	<b>108754.00</b>	<b>2479974946.00</b>
<b>Future</b>											
Jun 2016	ZAEU	Future	80,444	17.1382	17.5234	17.3246	17.1568	6,871	118,424,746.30		
Sep 2016	ZAEU	Future	6,028	17.5279	17.9263	17.7237	17.5641	850	15,008,860.00		
Dec 2016	ZAEU	Future	11,367	17.9059	18.3196	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,100	18.2675	18.6989	0.0000	0.0000	0	0.00		
			<u>99,939</u>					<u>7,721.00</u>	<u>133,433,606.30</u>	<u>8293210.00</u>	<u>110232380320.40</u>
<b>Total</b>			<b>99,939</b>					<b>7,721.00</b>	<b>133,433,606.30</b>	<b>8293210.00</b>	<b>110232380320.40</b>
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	20.0463	14.8139	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1360.6677	1685.2280	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	397.8437	277.5699	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	570.4047	414.3781	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1060.7073	826.5028	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	91.3045	133.9505	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	553.4258	454.3096	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	745.8519	619.4802	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	527.5781	621.2942	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	407.2299	459.8587	0.0000	0.0000	0	0.00		
			<u>38,310</u>					<u>0.00</u>	<u>0.00</u>	<u>4667391.00</u>	<u>0.00</u>
<b>Total</b>			<b>138,249</b>					<b>7,721.00</b>	<b>133,433,606.30</b>	<b>12960601.00</b>	<b>110232380320.40</b>
<b>Future</b>											
Jun 2016	ZAFR	Future	6,413	15.7053	16.0751	15.7690	15.7690	6,469	101,900,093.50		
			<u>6,413</u>					<u>6,469.00</u>	<u>101,900,093.50</u>	<u>522806.00</u>	<u>5259078579.10</u>
<b>Total</b>			<b>6,413</b>					<b>6,469.00</b>	<b>101,900,093.50</b>	<b>522806.00</b>	<b>5259078579.10</b>
<b>Future</b>											
Jun 2016	ZAGB	Future	57,203	21.7600	22.3017	22.0113	21.7797	3,274	71,649,833.10		
Sep 2016	ZAGB	Future	663	22.1947	22.7534	22.4363	22.2033	1,154	25,816,473.20		
			<u>57,866</u>					<u>4,428.00</u>	<u>97,466,306.30</u>	<u>5627841.00</u>	<u>88759083971.80</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Option</b>										
Jun 2016	ZAGB	24.30 Call	1,300	155.2714	254.8406	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	36.8741	53.3078	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	98.4413	0.0000	0.0000	0.0000	9,689	0.00	
Dec 2016	ZAGB	18.41 Put	783	192.9204	152.9637	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	988.0295	0.0000	0.0000	0.0000	4,885	0.00	
Dec 2016	ZAGB	23.01 Put	783	1846.3244	1557.1496	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	993.2580	0.0000	0.0000	0.0000	9,770	0.00	
Dec 2016	ZAGB	26.94 Call	783	529.4211	649.7386	0.0000	0.0000	0	0.00	
			<u>20,904</u>					<u>24,344.00</u>	<u>0.00</u>	<u>1648089.00</u>
	<b>Total</b>		<b>78,770</b>					<b>28,772.00</b>	<b>97,466,306.30</b>	<b>7275930.00</b>
										<b>88759083971.80</b>
<b>Future</b>										
Jun 2016	ZAJY	Future	5,827	0.1341	0.1381	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1372	0.1413	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,341	0.1402	0.1444	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	0.1466	0.1517	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	0.0703	0.0714	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	980	15.0607	15.6243	15.2657	15.0849	108	163,844,680.00	
Sep 2016	ZAUM	Future	144	15.3516	15.9299	15.5898	15.3649	30	46,516,750.00	
Dec 2016	ZAUM	Future	15	15.6283	16.2214	15.8597	15.8447	10	15,852,200.00	
			<u>1,139</u>					<u>148.00</u>	<u>226,213,630.00</u>	<u>120812.00</u>
	<b>Total</b>		<b>1,139</b>					<b>148.00</b>	<b>226,213,630.00</b>	<b>125335.00</b>
										<b>132364226500.00</b>
<b>Future</b>										
Jun 2016	ZAUS	Future	699,834	15.0607	15.6243	15.3749	15.0499	153,703	2,335,853,851.20	
Sep 2016	ZAUS	Future	163,137	15.3516	15.9299	15.6208	15.3471	3,364	52,092,891.00	
Dec 2016	ZAUS	Future	40,924	15.6283	16.2214	15.8735	15.6581	4,505	71,533,145.50	
Mar 2017	ZAUS	Future	4,286	15.8881	16.4959	16.1391	15.9186	3,000	48,178,550.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			908,181					164,572.00	2,507,658,437.70
									108202460.00
									1159733752963.90
Option									
Jun 2016	ZAUS	12.16 Put	330	7.0833	4.2529	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	23.6624	12.4572	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	27.1728	14.3559	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	36.7647	19.5728	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1617.7945	2155.0375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	57.0945	30.7375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	59.6099	32.1279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,000	134.8681	62.8463	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	182.8875	87.8255	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	196.5739	95.6081	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	47,500	280.5398	142.5312	0.0000	0.0000	47,500	0.00
Jun 2016	ZAUS	14.75 Put	0	385.3488	204.3147	0.0000	0.0000	47,500	0.00
Jun 2016	ZAUS	14.80 Put	26,500	408.6863	218.6195	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	432.8064	234.6695	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	603.7077	956.1878	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	488.5880	272.5845	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	493.8440	276.2106	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	570.4881	911.5690	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	16,340	509.7881	287.2690	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.25 Put	1,900	656.4598	389.9286	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	275.3774	471.1023	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	1138.0390	766.2819	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	253.8729	436.8762	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1193.1729	812.5762	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	234.0713	404.9969	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	210.6760	366.8579	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1404.9284	994.2605	0.0000	0.0000	30,600	0.00
Jun 2016	ZAUS	16.34 Call	5,000	192.7769	337.3224	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1608.8399	1174.4263	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	165.5244	292.0251	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1739.2826	1292.4176	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	119.1712	216.0886	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	117.2414	212.8792	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	112.5610	205.0772	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2051.8610	1580.7772	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	108.0766	197.5753	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	107.2036	196.1110	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	104.6265	191.7852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	51.1669	96.3161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	48.6803	91.4536	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	18.15 Call	5,250	46.4080	86.2231	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	45.8618	84.9672	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	38.4132	0.0000	0.0000	0.0000	1,000	0.00
Jun 2016	ZAUS	18.60 Call	25,000	35.9766	62.3053	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	29.2686	49.4540	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	101.8361	51.1396	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	193.4608	106.9054	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	435.0881	285.0469	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	518.3221	344.8579	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	555.5834	780.3499	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	497.8621	700.7206	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	465.2421	655.2742	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	317.3936	456.8794	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	290.1675	419.0599	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	155.1043	204.1361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	26.3737	20.4787	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	155.8784	85.8758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	182.7350	103.3849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	217.3462	126.5626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	269.7285	162.7489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	520.7905	368.3892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	572.0013	407.8018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	602.7913	430.1100	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	648.3053	463.3046	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	700.4221	501.6365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	734.6908	527.0270	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	744.6377	534.4255	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	847.8489	613.7558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	853.1859	618.1758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1185.9894	1526.8132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1014.9978	753.7860	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1056.0380	788.6313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1196.1196	908.7446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1324.1060	1019.9449	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1458.0857	1137.1409	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1647.7072	1303.9713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1690.9998	1342.3831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1808.3800	1447.0789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	711.5872	933.2144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	692.3926	908.6275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	680.6237	893.6317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	533.4370	704.1967	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	473.9490	626.0041	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	421.4592	554.8210	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	380.6067	486.3529	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	373.1480	473.7175	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	371.5284	470.9652	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	359.8023	450.9996	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	352.3809	440.9055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	322.5024	400.2404	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	319.5075	396.1599	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	315.9921	391.3702	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	308.1109	380.6248	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	292.7191	371.1636	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	283.5755	365.5759	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	268.1996	356.2089	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	261.8466	352.3488	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	210.5848	311.4262	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	202.1758	299.9777	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	183.2479	274.0554	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	178.7804	267.9044	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	903.8968	681.4555	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	973.9306	736.8678	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1168.5826	893.2168	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1192.5363	914.0159	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1855.6223	1508.8114	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	630.3427	799.4662	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	628.7385	797.4314	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	547.1917	693.8879	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	506.6833	633.7750	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	320.8011	446.0104	0.0000	0.0000	0	0.00		
			<u>1,277,958</u>					<u>126,600.00</u>	<u>0.00</u>	<u>23621641.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,186,139</b>					<b>291,172.00</b>	<b>2,507,658,437.70</b>	<b>131824101.00</b>	<b>1159733752963.90</b>
<b>Grand Total</b>			<b>2,831,257</b>					<b>361,706.00</b>	<b>3661869232.60</b>	<b>176,082,073</b>	<b>1,610,604,755,679.20</b>