



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Apr 2016	DAEU	Future	11	16.8002	16.8977	0.0000	0.0000	0		0.00	
Apr 2016	DAEU	Future	25	16.8405	16.9385	0.0000	0.0000	0		0.00	
Apr 2016	DAEU	Future	1	16.8477	16.9459	0.0000	0.0000	1		16,851.30	
May 2016	DAEU	Future	74	16.9534	17.0529	0.0000	0.0000	0		0.00	
			<u>111</u>					<u>1.00</u>		<u>16,851.30</u>	<u>102926.00</u>
		Total	111					1.00		16,851.30	392526.00
Future											
Apr 2016	DAGB	Future	121	21.0780	21.1096	0.0000	0.0000	48		1,010,304.00	
Apr 2016	DAGB	Future	157	21.1326	21.1649	0.0000	0.0000	34		717,621.00	
May 2016	DAGB	Future	34	21.1389	21.1711	0.0000	0.0000	0		0.00	
Apr 2017	DAGB	Future	73	22.7589	22.7939	0.0000	0.0000	0		0.00	
			<u>385</u>					<u>82.00</u>		<u>1,727,925.00</u>	<u>36926.00</u>
		Total	385					82.00		1,727,925.00	572306874.10
Option											
Sep 2016	DAGB	21.20 Put	12,264	888.5671	888.7293	0.0000	0.0000	0		0.00	
Sep 2016	DAGB	25.85 Call	12,264	235.8135	249.6365	0.0000	0.0000	0		0.00	
			<u>24,528</u>					<u>0.00</u>		<u>0.00</u>	<u>156081.00</u>
		Total	24,913					82.00		1,727,925.00	193007.00
Future											
Apr 2016	DAUS	Future	0	14.7075	14.8509	0.0000	0.0000	20		294,150.00	
Apr 2016	DAUS	Future	90	14.7400	14.8567	0.0000	0.0000	0		0.00	
Apr 2016	DAUS	Future	100	14.7489	14.8655	0.0000	0.0000	0		0.00	
Apr 2016	DAUS	Future	2,397	14.7606	14.8773	0.0000	0.0000	0		0.00	
Apr 2016	DAUS	Future	875	14.7752	14.8921	0.0000	0.0000	175		2,573,095.00	
Apr 2016	DAUS	Future	267	14.7927	14.9099	0.0000	0.0000	0		0.00	
Apr 2016	DAUS	Future	107	14.7985	14.9159	0.0000	0.0000	0		0.00	
Apr 2016	DAUS	Future	1,100	14.8015	14.9188	0.0000	0.0000	0		0.00	
May 2016	DAUS	Future	733	14.8160	14.9337	0.0000	0.0000	0		0.00	
May 2016	DAUS	Future	825	14.8336	14.9514	0.0000	0.0000	825		12,181,950.00	

<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	14.8424	14.9603	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	14.8513	14.9692	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.8542	14.9722	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.8630	14.9810	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	14.8836	15.0018	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	831	14.8953	15.0136	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.9218	15.0403	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.9806	15.0995	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.0637	15.1833	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.1203	15.2403	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.1620	15.2823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.2126	15.3333	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.4854	15.6102	0.0000	0.0000	0	0.00		
			<u>21,354</u>					<u>1,020.00</u>	<u>15,049,195.00</u>	<u>3722490.00</u>	<u>39356297520.30</u>

Option

Apr 2016	DAUS	15.35 Call	2,500	0.6305	12.2784	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	0.0569	1.3891	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.38 Call	2,500	6.3359	21.3642	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	0.1121	1.7109	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.86 Put	200	243.8833	202.4829	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	17.0549	41.9126	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1344.5281	1233.4832	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	11.8551	15.2635	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	42.7139	74.2672	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	1.2943	2.2358	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	3.8779	7.2047	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0804	0.0863	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.1386	7.7227	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	53.0218	78.6065	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	12.0467	22.0427	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	5.9254	10.3266	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	346.8276	294.0886	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	228.5919	282.7113	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	129.1828	104.7144	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	141.3751	175.0637	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	361.6825	311.1987	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.8379	1.5398	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	34.9630	27.8741	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	114.3248	134.5146	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	60.6731	72.4066	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.3452	4.8189	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	284.5273	324.9459	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	14.60 Put	8,219	323.5911	281.1040	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	216.7869	248.9395	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	184.0037	211.6267	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	668.4039	607.3469	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	143.7876	166.6538	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.0422	4.7505	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	72.3066	65.9681	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	157.7451	182.4020	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	114.1988	132.9031	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	688.0518	764.6698	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1784.6090	1693.1330	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	94.4485	103.6635	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.5412	7.1379	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	107.1956	96.0437	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	177.7661	199.2163	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	145.8397	163.6550	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	35.5893	30.1626	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	552.1334	602.9557	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1192.3580	1116.0622	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	200.3168	221.1478	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.0828	9.5024	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	138.5288	121.3017	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	189.0073	207.5864	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	167.7970	184.3837	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	210.6414	186.8991	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	265.3717	289.2982	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	657.5806	602.4373	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	151.5890	161.5746	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.4810	11.6952	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	164.5814	142.0298	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	206.5100	223.3967	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	194.9769	208.6874	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	20.9409	17.8655	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	188.8295	164.5999	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	225.3762	238.8591	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	220.4314	233.5402	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	26.7488	24.1085	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	211.2967	187.1454	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	246.6173	261.9635	0.0000	0.0000	0	0.00		
			<u>343,898</u>					<u>0.00</u>	<u>0.00</u>	<u>7276385.00</u>	<u>0.00</u>
	Total		365,252					1,020.00	15,049,195.00	10998875.00	39356297520.30

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
	Jun 2016	EUUS	Future	9,121	1.1402	1.1379	0.0000	0.0000	0	0.00	
				<u>9,121</u>					<u>0.00</u>	<u>0.00</u>	<u>246168.00</u>
			Total	9,121					0.00	0.00	246168.00
Future											
	Jun 2016	ZAAD	Future	6,776	11.3328	11.4593	0.0000	0.0000	0	0.00	
	Sep 2016	ZAAD	Future	1,416	11.5048	11.6323	11.4895	11.4895	50	574,475.00	
	Dec 2016	ZAAD	Future	330	11.6715	11.8013	0.0000	0.0000	0	0.00	
	Mar 2017	ZAAD	Future	4,216	11.8327	11.9629	0.0000	0.0000	0	0.00	
				<u>12,738</u>					<u>50.00</u>	<u>574,475.00</u>	<u>2815240.00</u>
			Total	12,738					50.00	574,475.00	2847617.00
Future											
	Jun 2016	ZAEU	Future	81,102	17.0269	17.1271	17.0820	16.9277	1,139	19,390,714.60	
	Sep 2016	ZAEU	Future	6,010	17.4167	17.5197	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	Future	11,367	17.7941	17.9031	0.0000	0.0000	0	0.00	
	Mar 2017	ZAEU	Future	2,500	18.1586	18.2686	0.0000	0.0000	0	0.00	
				<u>100,979</u>					<u>1,139.00</u>	<u>19,390,714.60</u>	<u>8297682.00</u>
											<u>110309439014.00</u>
Option											
	Jun 2016	ZAEU	14.20 Put	6,000	20.0915	18.6833	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	15.70 Put	2,912	132.0332	0.0000	0.0000	0.0000	5,824	0.00	
	Jun 2016	ZAEU	15.96 Call	6,000	1254.2012	1336.8429	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	16.63 Put	7,000	413.5517	379.2625	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	17.00 Put	564	593.2899	549.9583	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	17.79 Put	3,500	1105.3426	1042.0691	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	19.85 Call	3,500	65.5835	75.6276	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	16.40 Put	2,912	568.1229	545.1266	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	16.90 Put	2,961	763.6513	734.7213	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	20.80 Call	2,912	477.2307	506.1877	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	21.90 Call	2,961	369.9816	386.7111	0.0000	0.0000	0	0.00	
				<u>41,222</u>					<u>5,824.00</u>	<u>0.00</u>	<u>4673215.00</u>
			Total	142,201					6,963.00	19,390,714.60	12970897.00
											110309439014.00
Future											
	Jun 2016	ZAFR	Future	6,413	15.6077	15.6879	0.0000	0.0000	0	0.00	
				<u>6,413</u>					<u>0.00</u>	<u>0.00</u>	<u>523110.00</u>
			Total	6,413					0.00	0.00	523110.00
Future											
	Jun 2016	ZAGB	Future	57,391	21.3285	21.3614	0.0000	0.0000	100	2,133,000.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2016	ZAGB	Future	513	21.7579	21.7918	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	Future	5	22.1730	22.2100	0.0000	0.0000	0	0.00
			<u>57,909</u>					<u>100.00</u>	<u>2,133,000.00</u>
									<u>5631241.00</u>
									<u>88832454356.00</u>
Option									
Jun 2016	ZAGB	24.30 Call	1,300	86.6811	94.5998	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	32.0901	35.7983	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	99.9294	104.3413	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	216.4408	223.4361	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	1121.2338	1126.1830	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	2051.9299	2052.2933	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	818.7977	849.6824	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	431.5826	451.0746	0.0000	0.0000	0	0.00
			<u>20,904</u>					<u>0.00</u>	<u>0.00</u>
			Total	78,813				100.00	2,133,000.00
									<u>7279330.00</u>
									<u>88832454356.00</u>
Future									
Jun 2016	ZAJY	Future	4,941	0.1344	0.1342	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,148	0.1375	0.1373	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	5,731	0.1405	0.1404	0.0000	0.0000	0	0.00
			<u>11,820</u>					<u>0.00</u>	<u>0.00</u>
			Total	11,820				0.00	0.00
									<u>730934.00</u>
									<u>7651829972.80</u>
Future									
Jun 2016	ZAKS	Future	1,266	0.1465	0.1465	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
			Total	1,266				0.00	0.00
									<u>17917.00</u>
									<u>245097110.00</u>
Future									
Jun 2016	ZANN	Future	11,085	0.0702	0.0708	0.0000	0.0000	0	0.00
			<u>11,085</u>					<u>0.00</u>	<u>0.00</u>
			Total	11,085				0.00	0.00
									<u>1020697.00</u>
									<u>5840828390.00</u>
Future									
Jun 2016	ZAUM	Future	1,000	14.9335	15.0521	14.9917	14.8383	37	55,206,260.00
Sep 2016	ZAUM	Future	152	15.2245	15.3453	15.2777	15.1417	11	16,725,250.00
Dec 2016	ZAUM	Future	15	15.5006	15.6257	0.0000	0.0000	0	0.00
			<u>1,167</u>					<u>48.00</u>	<u>71,931,510.00</u>
			Total	1,167				48.00	71,931,510.00
									<u>120969.00</u>
									<u>132601274250.00</u>
Future									
Jun 2016	ZAUS	Future	695,762	14.9335	15.0521	15.0349	14.8453	74,932	1,120,962,960.80

<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	ZAUS	Future	163,702	15.2245	15.3453	15.3000	15.1685	922	14,080,344.40		
Dec 2016	ZAUS	Future	42,229	15.5006	15.6257	15.5684	15.4579	902	13,991,645.80		
Mar 2017	ZAUS	Future	4,647	15.7628	15.8888	0.0000	0.0000	0	0.00		
			<u>906,340</u>					<u>76,756.00</u>	<u>1,149,034,951.00</u>	<u>108458526.00</u>	<u>1163574377026.10</u>

Option

Jun 2016	ZAUS	12.16 Put	330	6.7231	6.1036	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	21.6029	19.5234	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	24.7675	22.3665	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	33.4704	30.1696	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1487.2960	1599.0001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	53.7960	46.9001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	57.1994	48.9892	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	135.6865	116.8629	0.0000	0.0000	788	0.00
Jun 2016	ZAUS	14.20 Put	5,150	186.2622	161.6726	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	201.9091	174.5887	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	59,600	292.7592	255.2653	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	573.2957	643.6375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	429.8803	380.8487	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	455.6744	404.7002	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	502.1422	566.6754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	515.4880	460.0650	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	521.3032	465.2927	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	472.4379	533.2714	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	8,340	538.9379	481.1714	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.25 Put	0	696.4417	628.5237	0.0000	0.0000	1,900	0.00
Jun 2016	ZAUS	15.90 Call	900	213.1160	244.5006	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	1203.9877	1116.0519	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	194.9341	223.9783	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1261.4341	1171.8783	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	178.3356	205.1930	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	158.9150	183.1491	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1481.2549	1386.3186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	144.2093	166.4117	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1691.6251	1592.7591	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	121.7700	141.1569	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1825.7579	1724.8398	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	107.3053	124.7057	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	85.0154	99.1204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	83.5160	97.3952	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	79.8908	93.2204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2146.3908	2041.1204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	76.4329	89.2346	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	17.06 Call	550	75.7609	88.4599	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	73.7828	86.1758	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	34.0505	39.9979	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	32.2263	37.8387	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	30.2778	35.6457	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	29.8120	35.1205	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	23.5632	28.0567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	21.5666	25.7895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	16.2220	19.6877	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	108.9821	91.1817	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	202.7793	177.1107	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	450.4335	408.8995	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	539.7519	490.1549	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	483.3847	520.1457	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	430.6830	463.8456	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	401.0786	432.1806	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	266.2052	289.0357	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	242.0995	262.8981	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	128.5809	135.8353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	24.2450	23.6199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	163.8305	143.8438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	191.6296	169.3168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	227.3876	202.2845	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	281.4102	252.4307	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	535.6461	495.1609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	591.8627	545.1480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	623.4224	575.3605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	670.0519	620.0840	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	723.4253	671.3746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	758.5040	705.1511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	768.6804	714.9622	0.0000	0.0000	368	0.00
Dec 2016	ZAUS	15.20 Put	6,985	874.2634	816.9067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	879.7211	822.1832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1087.1272	1151.3615	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1045.0707	982.5048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1087.3452	1023.2388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1231.4250	1162.9516	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1363.1897	1291.0175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1501.2629	1425.2529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1695.4501	1615.4520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1739.7366	1658.8970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1859.7397	1776.7324	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	16.83 Call	4,000	637.1475	677.7853	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	619.0287	658.8453	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	608.0087	647.1732	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	471.1171	501.8385	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	416.3036	443.5017	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	371.8149	392.2352	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	334.5124	352.2773	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	327.7186	344.9983	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	326.2434	343.4164	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	315.5779	331.9878	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	308.8342	324.7622	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	281.7528	295.7374	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	279.0452	292.8333	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	272.1344	289.4266	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	256.5965	281.7920	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	242.8973	267.1171	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	234.8026	258.4134	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	221.2290	243.8027	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	215.6353	237.7755	0.0000	0.0000	368	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	170.8448	189.3736	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	163.5617	181.4771	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	147.2430	163.7541	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	143.4074	159.5819	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	926.5404	872.2397	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	997.9618	941.4869	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1196.3221	1134.3763	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1220.7114	1158.1474	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1897.7642	1820.7611	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	567.3494	598.9133	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	565.8479	597.3239	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	492.1171	516.8196	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	456.4769	476.6928	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	275.1562	295.2710	0.0000	0.0000	0	0.00		
			<u>1,392,302</u>					<u>3,424.00</u>	<u>0.00</u>	<u>23906905.00</u>	<u>0.00</u>
	Total		2,298,642					80,180.00	1,149,034,951.00	132365431.00	1163574377026.10
	Grand Total		2,963,542					88,444.00	1259858621.90	176,725,855	1,615,347,851,129.00