



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Apr 2016	DAEU	Future	11	17.1045	16.8002	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.1454	16.8405	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.1529	16.8477	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.2610	16.9534	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	17.2846	17.1902	0.0000	0.0000	1	17,190.20		
			<u>112</u>					<u>1.00</u>	<u>17,190.20</u>	<u>102927.00</u>	<u>1298181716.00</u>
Total			112					1.00	17,190.20	392527.00	1298181716.00
Future											
Apr 2016	DAGB	Future	121	21.2603	21.0780	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.3156	21.1326	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	101	21.3217	21.1389	0.0000	0.0000	67	1,440,573.70		
Apr 2017	DAGB	Future	73	22.9697	22.7589	0.0000	0.0000	0	0.00		
			<u>452</u>					<u>67.00</u>	<u>1,440,573.70</u>	<u>36993.00</u>	<u>573747447.80</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	809.1886	888.5671	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	257.3881	235.8135	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>
Total			24,980					67.00	1,440,573.70	193074.00	573747447.80
Future											
Apr 2016	DAUS	Future	90	15.0179	14.7400	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.0268	14.7489	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,397	15.0387	14.7606	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	875	15.0537	14.7752	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	15.0716	14.7927	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	15.0776	14.7985	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	15.0806	14.8015	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	15.0956	14.8160	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	15.1136	14.8336	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	15.1226	14.8424	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	15.1316	14.8513	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.1346	14.8542	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.1436	14.8630	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	15.1586	15.2096	0.0000	0.0000	285	4,334,736.00		
May 2016	DAUS	Future	1,000	15.1646	14.8836	0.0000	0.0000	500	7,610,800.00		
May 2016	DAUS	Future	961	15.1766	14.8953	0.0000	0.0000	130	1,963,299.00		
Jun 2016	DAUS	Future	264	15.2035	14.9218	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	15.2636	14.9806	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.3489	15.0637	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.4071	15.1203	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.4500	15.1620	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.5020	15.2126	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.7838	15.4854	0.0000	0.0000	0	0.00		
			<u>21,769</u>					<u>915.00</u>	<u>13,908,835.00</u>	<u>3723405.00</u>	<u>39370206355.30</u>

Option

Apr 2016	DAUS	15.38 Call	2,500	15.1209	6.3359	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	0.1508	0.1121	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.86 Put	200	106.3581	243.8833	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	41.2643	17.0549	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1069.9251	1344.5281	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	6.4118	11.8551	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	86.5367	42.7139	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	2.1129	1.2943	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	6.2323	3.8779	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0519	0.0804	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	5.5286	10.1386	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	93.2207	53.0218	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	21.8081	12.0467	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	8.6500	5.9254	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	210.8156	346.8276	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	345.6006	228.5919	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	68.4780	129.1828	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	210.2918	141.3751	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	238.4779	361.6825	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.1291	1.8379	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	21.1057	34.9630	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	159.2711	114.3248	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	85.7612	60.6731	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.6962	5.3452	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	378.4672	284.5273	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	220.9686	323.5911	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.78 Call	8,219	289.1957	216.7869	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	242.9188	184.0037	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	513.9814	668.4039	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	186.8728	143.7876	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	4.1245	5.0422	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	52.1429	72.3066	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	203.2691	157.7451	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	147.8490	114.1988	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	859.4259	688.0518	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1556.9463	1784.6090	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	113.8192	94.4485	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.3971	7.5412	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	77.2496	107.1956	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	221.0016	177.7661	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	181.0879	145.8397	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	24.2974	35.5893	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	668.5582	552.1334	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1005.1053	1192.3580	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	243.8895	200.3168	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.9520	10.0828	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	99.2934	138.5288	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	228.2428	189.0073	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	202.3989	167.7970	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	155.7867	210.6414	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	318.0739	265.3717	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	528.5541	657.5806	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	171.6336	151.5890	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.3831	13.4810	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	118.7744	164.5814	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	243.3057	206.5100	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	226.7790	194.9769	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.3251	20.9409	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	139.8006	188.8295	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	252.9520	225.3762	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	246.4169	220.4314	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	22.4463	26.7488	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	161.1528	211.2967	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	274.9139	246.6173	0.0000	0.0000	0	0.00		
			<u>336,398</u>					<u>0.00</u>	<u>0.00</u>	<u>7276385.00</u>	<u>0.00</u>
	Total		358,167					915.00	13,908,835.00	10999790.00	39370206355.30

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	EUUS	Future	9,121	1.1394	1.1402	0.0000	0.0000	0	0.00		
			<u>9,121</u>					0.00	0.00	246168.00	2792103326.00
		Total	9,121					0.00	0.00	246168.00	2792103326.00
Future											
Jun 2016	ZAAD	Future	7,126	11.4250	11.3328	11.4498	11.3950	2,450	27,934,795.00		
Sep 2016	ZAAD	Future	1,436	11.6008	11.5048	11.5975	11.5975	20	231,950.00		
Dec 2016	ZAAD	Future	330	11.7719	11.6715	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	11.9372	11.8327	0.0000	0.0000	0	0.00		
			<u>13,108</u>					2,470.00	28,166,745.00	2817710.00	23065042283.70
		Total	13,108					2,470.00	28,166,745.00	2850087.00	23065042283.70
Future											
Jun 2016	ZAEU	Future	80,718	17.3360	17.0269	17.3716	17.1842	2,792	48,211,662.00		
Sep 2016	ZAEU	Future	6,010	17.7345	17.4167	17.6608	17.5920	850	14,988,270.00		
Dec 2016	ZAEU	Future	11,367	18.1223	17.7941	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	18.4966	18.1586	0.0000	0.0000	0	0.00		
			<u>100,595</u>					3,642.00	63,199,932.00	8301324.00	110372638946.00
Option											
Jun 2016	ZAEU	14.20 Put	6,000	13.9357	20.0915	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	84.7411	132.0332	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1500.6346	1254.2012	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	294.3667	413.5517	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	442.9904	593.2899	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	890.4096	1105.3426	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	86.0142	65.5835	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	474.7575	568.1229	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	646.9670	763.6513	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	531.8902	477.2307	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	394.3528	369.9816	0.0000	0.0000	0	0.00		
			<u>41,222</u>					0.00	0.00	4673215.00	0.00
		Total	141,817					3,642.00	63,199,932.00	12974539.00	110372638946.00
Future											
Jun 2016	ZAFR	Future	6,413	15.9364	15.6077	0.0000	0.0000	0	0.00		
			<u>6,413</u>					0.00	0.00	523110.00	5263836359.90
		Total	6,413					0.00	0.00	523110.00	5263836359.90
Future											
Jun 2016	ZAGB	Future	57,674	21.5137	21.3285	21.6340	21.4825	317	6,817,687.50		
Sep 2016	ZAGB	Future	1,463	21.9498	21.7579	22.0000	21.9259	950	20,862,825.00		

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	Dec 2016	ZAGB	Future	5	22.3729	22.1730	0.0000	0.0000	0	0.00	
				<u>59,142</u>					<u>1,267.00</u>	<u>27,680,512.50</u>	<u>5632508.00</u>
Option											<u>88860134868.50</u>
	Jun 2016	ZAGB	24.30 Call	1,300	102.7306	86.6811	0.0000	0.0000	0	0.00	
	Jun 2016	ZAGB	26.50 Call	2,600	31.2651	32.0901	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	17.13 Put	4,885	95.1190	99.9294	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	18.41 Put	783	195.3183	216.4408	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	21.41 Put	4,885	1038.2398	1121.2338	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	23.01 Put	783	1935.2553	2051.9299	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	24.46 Call	4,885	876.7074	818.7977	0.0000	0.0000	0	0.00	
	Dec 2016	ZAGB	26.94 Call	783	458.6903	431.5826	0.0000	0.0000	0	0.00	
				<u>20,904</u>					<u>0.00</u>	<u>0.00</u>	<u>1648089.00</u>
			Total	80,046					1,267.00	27,680,512.50	7280597.00
											88860134868.50
Future											
	Jun 2016	ZAJY	Future	4,941	0.1380	0.1344	0.0000	0.0000	0	0.00	
	Sep 2016	ZAJY	Future	1,148	0.1411	0.1375	0.0000	0.0000	0	0.00	
	Dec 2016	ZAJY	Future	5,731	0.1443	0.1405	0.0000	0.0000	0	0.00	
				<u>11,820</u>					<u>0.00</u>	<u>0.00</u>	<u>730934.00</u>
			Total	11,820					0.00	0.00	730934.00
											7651829972.80
Future											
	Jun 2016	ZAKS	Future	1,266	0.1480	0.1465	0.0000	0.0000	0	0.00	
				<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17917.00</u>
			Total	1,266					0.00	0.00	17917.00
											245097110.00
Future											
	Jun 2016	ZANN	Future	11,085	0.0705	0.0702	0.0000	0.0000	0	0.00	
				<u>11,085</u>					<u>0.00</u>	<u>0.00</u>	<u>1020697.00</u>
			Total	11,085					0.00	0.00	1020697.00
											5840828390.00
Future											
	Jun 2016	ZAUM	Future	997	15.2156	14.9335	15.1665	15.0996	42	63,523,920.00	
	Sep 2016	ZAUM	Future	177	15.5143	15.2245	15.5433	15.3989	30	46,475,350.00	
	Dec 2016	ZAUM	Future	34	15.7996	15.5006	15.8455	15.6894	35	55,277,780.00	
				<u>1,208</u>					<u>107.00</u>	<u>165,277,050.00</u>	<u>121076.00</u>
			Total	1,208					107.00	165,277,050.00	125599.00
											132766551300.00
Future											
	Jun 2016	ZAUS	Future	682,664	15.2156	14.9335	15.2600	15.0906	60,791	920,488,595.80	
	Sep 2016	ZAUS	Future	166,858	15.5143	15.2245	15.5620	15.3943	4,579	70,904,108.60	

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Dec 2016	ZAUS	Future	42,229	15.7996	15.5006	15.8459	15.6889	6,375	100,846,904.50
Mar 2017	ZAUS	Future	4,647	16.0713	15.7628	15.9571	15.9571	500	7,978,550.00
			<u>896,398</u>					<u>72,245.00</u>	<u>1,100,218,158.90</u>
									<u>108530771.00</u>
									<u>1164674595185.00</u>
Option									
Jun 2016	ZAUS	12.16 Put	330	4.7324	6.7231	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	15.1739	21.6029	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	17.3936	24.7675	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	23.5001	33.4704	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1752.2515	1487.2960	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	36.6515	53.7960	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	38.2992	57.1994	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	87.7411	135.6865	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	124.3061	186.2622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	134.9992	201.9091	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	184.5691	0.0000	0.0000	0.0000	500	0.00
Jun 2016	ZAUS	14.50 Put	59,600	199.8413	292.7592	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	736.2075	573.2957	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	308.8039	429.8803	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	329.8839	455.6744	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	650.9494	502.1422	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	379.1979	515.4880	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	383.8830	521.3032	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	613.7292	472.4379	0.0000	0.0000	600	0.00
Jun 2016	ZAUS	15.00 Put	7,840	398.1292	538.9379	0.0000	0.0000	15,680	0.00
Jun 2016	ZAUS	15.90 Call	900	281.4689	213.1160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	0	988.5153	1203.9877	0.0000	0.0000	1,500	0.00
Jun 2016	ZAUS	16.00 Call	2,650	257.7292	194.9341	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1042.1292	1261.4341	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	236.0135	178.3356	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	210.4978	158.9150	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1249.4169	1481.2549	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	197.9326	0.0000	0.0000	0.0000	1,200	0.00
Jun 2016	ZAUS	16.34 Call	5,000	191.0999	144.2093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1450.4996	1691.6251	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	161.8028	121.7700	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1580.1413	1825.7579	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	143.2310	107.3053	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	113.6039	85.0154	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	111.5972	83.5160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	106.7409	79.8908	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1891.1409	2146.3908	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	0	102.1049	76.4329	0.0000	0.0000	750	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	101.2024	75.7609	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	98.5475	73.7828	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	44.9696	34.0505	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	42.4274	32.2263	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	39.7161	30.2778	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	39.0686	29.8120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	30.7686	23.5632	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	28.1668	21.5666	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	21.2033	16.2220	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	74.6694	108.9821	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	147.9455	202.7793	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	357.3067	450.4335	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	428.0157	539.7519	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	1072.7427	0.0000	0.0000	0.0000	500	0.00
Sep 2016	ZAUS	16.27 Call	21,500	570.0870	483.3847	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	507.7401	430.6830	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	472.7299	401.0786	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	403.0311	0.0000	0.0000	0.0000	1,000	0.00
Sep 2016	ZAUS	17.50 Call	405	316.5295	266.2052	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	287.6953	242.0995	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	142.9064	128.5809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.8370	24.2450	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	122.0953	163.8305	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	144.5214	191.6296	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	173.7363	227.3876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	218.5375	281.4102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	445.3498	535.6461	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	490.5157	591.8627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	515.9928	623.4224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	555.7121	670.0519	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	603.5171	723.4253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	635.0792	758.5040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	644.2574	768.6804	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	739.9252	874.2634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	744.8899	879.7211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1242.1145	1087.1272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	896.3316	1045.0707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	934.9760	1087.3452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1067.4381	1231.4250	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1190.1976	1363.1897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1318.7126	1501.2629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1501.8221	1695.4501	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	16.53 Put	725	1543.9067	1739.7366	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1658.2202	1859.7397	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	730.2380	637.1475	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	709.7204	619.0287	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	697.2345	608.0087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	539.9974	471.1171	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	476.6348	416.3036	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	419.5674	371.8149	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	372.1168	334.5124	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	364.1657	327.7186	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	362.4388	326.2434	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	349.9514	315.5779	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	342.0611	308.8342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	310.3584	281.7528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	307.1870	279.0452	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	303.4676	272.1344	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	295.1340	256.5965	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	287.8073	242.8973	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	282.8414	234.8026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	267.0542	221.2290	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	260.5374	215.6353	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	208.1031	170.8448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	199.5305	163.5617	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	180.2696	147.2430	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	175.7311	143.4074	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	795.9195	926.5404	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	860.8084	997.9618	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1044.6076	1196.3221	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1067.3355	1220.7114	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1706.3997	1897.7642	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	640.1146	567.3494	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	638.4128	565.8479	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	551.9322	492.1171	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	505.0732	456.4769	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	323.4879	275.1562	0.0000	0.0000	0	0.00		
			<u>1,394,102</u>					<u>21,730.00</u>	<u>0.00</u>	<u>23928635.00</u>	<u>0.00</u>
	Total		2,290,500					93,975.00	1,100,218,158.90	132459406.00	1164674595185.00

<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>
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Grand Total

2,949,643

102,444.00

1399908997.30

176,828,299

1,616,747,760,126.30