



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Apr 2016	DAEU	Future	11	17.3277	17.1045	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.3691	17.1454	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.3767	17.1529	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.4860	17.2610	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	17.5099	17.2846	0.0000	0.0000	0	0.00		
			<u>112</u>					<i>0.00</i>	<i>0.00</i>	<i>102927.00</i>	<i>1298181716.00</i>
Total			112					0.00	0.00	392527.00	1298181716.00
Future											
Apr 2016	DAGB	Future	121	21.4558	21.2603	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.5115	21.3156	0.0000	0.0000	10	214,665.00		
May 2016	DAGB	Future	101	21.5176	21.3217	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	23.1876	22.9697	0.0000	0.0000	0	0.00		
			<u>452</u>					<i>10.00</i>	<i>214,665.00</i>	<i>37003.00</i>	<i>573962112.80</i>
Option											
Sep 2016	DAGB	21.20 Put	12,264	757.8608	809.1886	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	295.3963	257.3881	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>156081.00</i>	<i>0.00</i>
Total			24,980					10.00	214,665.00	193084.00	573962112.80
Future											
Apr 2016	DAUS	Future	90	15.2068	15.0179	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.2128	15.0268	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,397	15.2249	15.0387	0.0000	0.0000	12	183,216.00		
Apr 2016	DAUS	Future	875	15.2400	15.0537	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	15.2582	15.0716	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	15.2642	15.0776	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	15.2672	15.0806	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	15.2823	15.0956	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	15.3005	15.1136	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	15.3097	15.1226	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	15.3188	15.1316	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.3219	15.1346	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.3310	15.1436	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	15.3463	15.1586	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	15.3524	15.1646	0.0000	0.0000	500	7,680,500.00		
May 2016	DAUS	Future	967	15.3646	15.1766	0.0000	0.0000	6	92,539.20		
Jun 2016	DAUS	Future	264	15.3921	15.2035	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	15.4528	15.2636	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.5392	15.3489	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.5983	15.4071	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.6418	15.4500	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.6947	15.5020	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.9815	15.7838	0.0000	0.0000	0	0.00		
			<u>21,775</u>					<u>518.00</u>	<u>7,956,255.20</u>	<u>3723923.00</u>	<u>39378162610.50</u>

Option

Apr 2016	DAUS	15.38 Call	2,500	27.2414	15.1209	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	0.2067	0.1508	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.86 Put	200	55.3152	106.3581	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	81.1352	41.2643	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	889.9536	1069.9251	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	4.9873	6.4118	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	143.2607	86.5367	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	2.6838	2.1129	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	254.0655	0.0000	0.0000	0.0000	4,000	0.00
Apr 2016	DAUS	16.81 Call	10,000	9.9084	6.2323	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0457	0.0519	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.2380	5.5286	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	143.5335	93.2207	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	41.1329	21.8081	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	16.7444	8.6500	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	154.4791	210.8156	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	462.5125	345.6006	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	47.9732	68.4780	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	286.4216	210.2918	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	185.2497	238.4779	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.9156	1.1291	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	18.1291	21.1057	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	208.9264	159.2711	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	115.2339	85.7612	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.2199	3.6962	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	467.1373	378.4672	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	14.60 Put	8,219	176.8125	220.9686	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	359.9190	289.1957	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	301.2371	242.9188	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	436.4169	513.9814	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	229.8465	186.8728	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	3.7603	4.1245	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	43.6241	52.1429	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	248.3518	203.2691	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	182.7764	147.8490	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	994.0198	859.4259	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1424.4139	1556.9463	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	139.3151	113.8192	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.1131	6.3971	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	64.9046	77.2496	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	266.6192	221.0016	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	219.5566	181.0879	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	18.0273	24.2974	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	773.6801	668.5582	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	907.1074	1005.1053	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	291.7318	243.8895	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.6215	8.9520	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	83.0007	99.2934	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	272.8229	228.2428	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	242.7195	202.3989	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	133.9967	155.7867	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	374.7905	318.0739	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	471.0127	528.5541	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	203.3226	171.6336	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.9748	12.3831	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	103.1117	118.7744	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	288.8310	243.3057	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	269.7348	226.7790	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.1323	17.3251	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	123.8000	139.8006	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	298.1639	252.9520	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	289.4702	246.4169	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.3701	22.4463	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	144.5394	161.1528	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	314.3626	274.9139	0.0000	0.0000	0	0.00		
			<u>338,398</u>					<u>4,000.00</u>	<u>0.00</u>	<u>7280385.00</u>	<u>0.00</u>
	Total		360,173					4,518.00	7,956,255.20	11004308.00	39378162610.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
	Jun 2016	EUUS	Future	9,121	1.1401	1.1394	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	6,752	11.6195	11.4250	11.6261	11.5850	762	8,841,812.00	
	Sep 2016	ZAAD	Future	1,546	11.7985	11.6008	11.7798	11.7700	110	1,295,060.00	
	Dec 2016	ZAAD	Future	330	11.9734	11.7719	0.0000	0.0000	0	0.00	
	Mar 2017	ZAAD	Future	4,216	12.1415	11.9372	0.0000	0.0000	0	0.00	
				<u>12,844</u>					<u>872.00</u>	<u>10,136,872.00</u>	<u>2818582.00</u>
			Total	12,844					872.00	10,136,872.00	2850959.00
Future											
	Jun 2016	ZAEU	Future	80,993	17.5621	17.3360	17.6788	17.3200	2,790	48,951,318.70	
	Sep 2016	ZAEU	Future	6,010	17.9658	17.7345	17.9662	17.9362	359	6,439,365.80	
	Dec 2016	ZAEU	Future	11,367	18.3605	18.1223	0.0000	0.0000	0	0.00	
	Mar 2017	ZAEU	Future	2,500	18.7406	18.4966	0.0000	0.0000	0	0.00	
				<u>100,870</u>					<u>3,149.00</u>	<u>55,390,684.50</u>	<u>8304473.00</u>
			Total						3,149.00	55,390,684.50	110428029630.50
Option											
	Jun 2016	ZAEU	14.20 Put	6,000	12.5398	13.9357	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	15.70 Put	2,912	71.5075	84.7411	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	15.96 Call	6,000	1703.3825	1500.6346	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	16.63 Put	7,000	241.8734	294.3667	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	17.00 Put	564	369.2264	442.9904	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	17.79 Put	3,500	765.4747	890.4096	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	19.85 Call	3,500	111.3594	86.0142	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	16.40 Put	2,912	439.9977	474.7575	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	16.90 Put	2,961	600.5938	646.9670	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	20.80 Call	2,912	617.1232	531.8902	0.0000	0.0000	0	0.00	
	Dec 2016	ZAEU	21.90 Call	2,961	453.0667	394.3528	0.0000	0.0000	0	0.00	
				<u>41,222</u>					<u>0.00</u>	<u>0.00</u>	<u>4673215.00</u>
			Total	142,092					3,149.00	55,390,684.50	12977688.00
Future											
	Jun 2016	ZAFR	Future	6,413	16.1386	15.9364	16.2015	16.2015	152	2,464,148.00	
				<u>6,413</u>					<u>152.00</u>	<u>2,464,148.00</u>	<u>523262.00</u>
			Total	6,413					152.00	2,464,148.00	523262.00
Future											
	Jun 2016	ZAGB	Future	57,674	21.7117	21.5137	21.7966	21.7100	409	8,886,416.40	

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Sep 2016	ZAGB	Future	1,813	22.1521	21.9498	22.1586	22.1586	350	7,755,510.00		
Dec 2016	ZAGB	Future	5	22.5817	22.3729	0.0000	0.0000	0	0.00		
			<u>59,492</u>					<u>759.00</u>	<u>16,641,926.40</u>	<u>5633267.00</u>	<u>88876776794.90</u>
Option											
Jun 2016	ZAGB	24.30 Call	1,300	125.3651	102.7306	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	29.6944	31.2651	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	96.6285	95.1190	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	189.5148	195.3183	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	986.5201	1038.2398	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1847.3427	1935.2553	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	965.9037	876.7074	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	508.6825	458.6903	0.0000	0.0000	0	0.00		
			<u>20,904</u>					<u>0.00</u>	<u>0.00</u>	<u>1648089.00</u>	<u>0.00</u>
	Total		80,396					759.00	16,641,926.40	7281356.00	88876776794.90
Future											
Jun 2016	ZAJY	Future	4,941	0.1402	0.1380	0.1412	0.1412	2	28,240.00		
Sep 2016	ZAJY	Future	1,148	0.1435	0.1411	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,731	0.1467	0.1443	0.0000	0.0000	0	0.00		
			<u>11,820</u>					<u>2.00</u>	<u>28,240.00</u>	<u>730936.00</u>	<u>7651858212.80</u>
	Total		11,820					2.00	28,240.00	730936.00	7651858212.80
Future											
Jun 2016	ZAKS	Future	1,266	0.1502	0.1480	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17917.00</u>	<u>245097110.00</u>
	Total		1,266					0.00	0.00	17917.00	245097110.00
Future											
Jun 2016	ZANN	Future	11,085	0.0715	0.0705	0.0000	0.0000	0	0.00		
			<u>11,085</u>					<u>0.00</u>	<u>0.00</u>	<u>1020697.00</u>	<u>5840828390.00</u>
	Total		11,085					0.00	0.00	1020697.00	5840828390.00
Future											
Jun 2016	ZAUM	Future	995	15.4043	15.2156	15.4767	15.2491	56	86,174,520.00		
Sep 2016	ZAUM	Future	162	15.7071	15.5143	15.7158	15.5602	15	23,493,500.00		
Dec 2016	ZAUM	Future	34	15.9976	15.7996	0.0000	0.0000	0	0.00		
			<u>1,191</u>					<u>71.00</u>	<u>109,668,020.00</u>	<u>121147.00</u>	<u>132876219320.00</u>
	Total		1,191					71.00	109,668,020.00	125670.00	132876219320.00
Future											
Jun 2016	ZAUS	Future	659,540	15.4043	15.2156	15.4998	15.2134	59,913	922,243,927.10		

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Sep 2016	ZAUS	Future	166,098	15.7071	15.5143	15.8000	15.5602	1,396	21,858,502.50		
Dec 2016	ZAUS	Future	46,229	15.9976	15.7996	15.9500	15.9500	9,010	143,329,700.00		
Mar 2017	ZAUS	Future	4,647	16.2730	16.0713	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	Future	0	16.5258	16.3235	0.0000	0.0000	35	533,218.00		
			<u>876,514</u>					<u>70,354.00</u>	<u>1,087,965,347.60</u>	<u>108601125.00</u>	<u>1165762560532.60</u>

Option

Jun 2016	ZAUS	12.16 Put	330	4.2298	4.7324	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.1993	15.1739	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	15.1020	17.3936	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	20.3143	23.5001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1935.7672	1752.2515	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	31.4672	36.6515	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	32.8584	38.2992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	69.3114	87.7411	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	99.4253	124.3061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	108.3063	134.9992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	149.8681	184.5691	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	59,600	161.8616	199.8413	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	869.2395	736.2075	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	252.0309	308.8039	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	270.3192	329.8839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	775.5609	650.9494	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	313.4008	379.1979	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	317.5115	383.8830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	734.3410	613.7292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	330.0410	398.1292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	348.1731	281.4689	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	319.6992	257.7292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	915.3992	1042.1292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	293.4544	236.0135	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	262.5494	210.4978	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1111.6005	1249.4169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	247.2957	197.9326	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	238.9764	191.0999	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1304.1182	1450.4996	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	203.1432	161.8028	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1429.0712	1580.1413	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	180.2732	143.2310	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	144.5900	113.6039	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	142.1672	111.5972	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	136.0987	106.7409	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1731.7987	1891.1409	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	129.1644	101.2024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	125.8343	98.5475	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	57.8482	44.9696	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	54.5822	42.4274	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	51.0940	39.7161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	50.2598	39.0686	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	39.0777	30.7686	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	35.8662	28.1668	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	27.4274	21.2033	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	63.2081	74.6694	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	127.0216	147.9455	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	319.3699	357.3067	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	384.2310	428.0157	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	1206.8763	1072.7427	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	658.2758	570.0870	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	587.1163	507.7401	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	547.7350	472.7299	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	468.8954	403.0311	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	372.9123	316.5295	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	339.9748	287.6953	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	166.1418	142.9064	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.5936	21.8370	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	108.6839	122.0953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	128.7623	144.5214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	154.9960	173.7363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	195.3848	218.5375	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	411.1398	445.3498	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	453.3905	490.5157	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	477.2509	515.9928	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	512.6926	555.7121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	553.9335	603.5171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	583.5768	635.0792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	592.2032	644.2574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	682.3324	739.9252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	687.0174	744.8899	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1376.9302	1242.1145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	830.3467	896.3316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	867.0356	934.9760	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	993.0967	1067.4381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1109.3508	1190.1976	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1232.1468	1318.7126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1406.6726	1501.8221	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	1446.9457	1543.9067	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1557.0416	1658.2202	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	823.4764	730.2380	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	800.9526	709.7204	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	787.2335	697.2345	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	614.3404	539.9974	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	543.9289	476.6348	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	480.1761	419.5674	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	420.2192	372.1168	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	411.2518	364.1657	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	409.3007	362.4388	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	395.2035	349.9514	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	386.2867	342.0611	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	350.3988	310.3584	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	346.8045	307.1870	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	342.5824	303.4676	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	333.1230	295.1340	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	324.8007	287.8073	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	319.8912	282.8414	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	311.6610	267.0542	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	308.2682	260.5374	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	251.1217	208.1031	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	241.2833	199.5305	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	219.0999	180.2696	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	213.8559	175.7311	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	750.0256	795.9195	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	808.1893	860.8084	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	980.5711	1044.6076	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1002.3240	1067.3355	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1617.8237	1706.3997	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	718.4341	640.1146	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	716.5645	638.4128	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	621.2977	551.9322	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	566.1771	505.0732	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	382.4360	323.4879	0.0000	0.0000	0	0.00		
			<u>1,394,102</u>					<u>0.00</u>	<u>0.00</u>	<u>23928635.00</u>	<u>0.00</u>
	Total		2,270,616					70,354.00	1,087,965,347.60	132529760.00	1165762560532.60

<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		2,932,109					79,887.00	1290466158.70	176,908,186	1,618,038,226,285.00
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