



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Apr 2016	DAEU	Future	11	17.3446	17.3277	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	17.3866	17.3691	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	1	17.3941	17.3767	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	17.5016	17.4860	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	1	17.5253	17.5099	0.0000	0.0000	0	0.00	
			<u>112</u>					<i>0.00</i>	<i>0.00</i>	
<b>Total</b>			<b>112</b>					<b>0.00</b>	<b>0.00</b>	
									<i>102,927.00</i>	<i>1,298,181,716.00</i>
									<b>392,527.00</b>	<b>1,298,181,716.00</b>
<b>Future</b>										
Apr 2016	DAGB	Future	121	21.5078	21.4558	0.0000	0.0000	0	0.00	
Apr 2016	DAGB	Future	157	21.5632	21.5115	0.0000	0.0000	0	0.00	
May 2016	DAGB	Future	101	21.5687	21.5176	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	23.2411	23.1876	0.0000	0.0000	0	0.00	
			<u>452</u>					<i>0.00</i>	<i>0.00</i>	
									<i>37,003.00</i>	<i>573,962,112.80</i>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	740.4072	757.8608	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	303.0007	295.3963	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	
<b>Total</b>			<b>24,980</b>					<b>0.00</b>	<b>0.00</b>	
									<i>156,081.00</i>	<i>0.00</i>
									<b>193,084.00</b>	<b>573,962,112.80</b>
<b>Future</b>										
Apr 2016	DAUS	Future	90	15.2336	15.2068	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	100	15.2337	15.2128	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	2,397	15.2367	15.2249	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	875	15.2517	15.2400	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	267	15.2696	15.2582	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	107	15.2756	15.2642	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	1,100	15.2786	15.2672	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	733	15.2936	15.2823	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	825	15.3116	15.3005	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	15.3207	15.3097	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	15.3298	15.3188	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.3328	15.3219	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.3419	15.3310	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	15.3571	15.3463	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	15.3632	15.3524	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	979	15.3753	15.3646	0.0000	0.0000	12	184,521.60		
Jun 2016	DAUS	Future	264	15.4026	15.3921	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	15.4636	15.4528	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.5500	15.5392	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.6092	15.5983	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.6528	15.6418	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.7058	15.6947	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.9914	15.9815	0.0000	0.0000	0	0.00		
			<u>21,787</u>					<u>12.00</u>	<u>184,521.60</u>	<u>3,723,935.00</u>	<u>39,378,347,132.10</u>

Option

Apr 2016	DAUS	14.86 Put	200	46.0027	55.3152	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	179.5444	0.0000	0.0000	0.0000	4,000	0.00
Apr 2016	DAUS	15.50 Call	5,000	70.7783	81.1352	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	873.3286	889.9536	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	3.9980	4.9873	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	134.0786	143.2607	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	1.8598	2.6838	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	246.6954	254.0655	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	7.7476	9.9084	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0400	0.0457	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.5532	3.2380	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	135.4563	143.5335	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	34.7258	41.1329	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	12.3229	16.7444	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	141.9759	154.4791	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	459.1372	462.5125	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	43.2637	47.9732	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	280.6452	286.4216	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	176.6384	185.2497	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.9532	0.9156	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	17.4132	18.1291	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	206.2219	208.9264	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	112.3666	115.2339	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.5191	3.2199	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	469.1931	467.1373	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	173.8149	176.8125	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	359.6975	359.9190	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	299.4342	301.2371	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	427.8646	436.4169	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	227.3664	229.8465	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	4.1353	3.7603	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	42.9580	43.6241	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	245.8756	248.3518	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	180.3031	182.7764	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	998.6064	994.0198	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1412.3404	1424.4139	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	138.1439	139.3151	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.7089	6.1131	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	64.4277	64.9046	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	265.3466	266.6192	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	218.2781	219.5566	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	19.5036	18.0273	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	775.7168	773.6801	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	897.7052	907.1074	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	291.4390	291.7318	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.4260	8.6215	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	83.2760	83.0007	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	272.8814	272.8229	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	242.7691	242.7195	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	131.3064	133.9967	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	375.9760	374.7905	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	464.9980	471.0127	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	204.0645	203.3226	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.1028	12.9748	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	96.2512	103.1117	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	290.1575	288.8310	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	271.0413	269.7348	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.5990	17.1323	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	118.0640	123.8000	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	298.3707	298.1639	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	289.6657	289.4702	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.8623	21.3701	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	136.4798	144.5394	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	313.2123	314.3626	0.0000	0.0000	0	0.00		
			<u>332,898</u>					<u>4,000.00</u>	<u>0.00</u>	<u>7,284,385.00</u>	<u>0.00</u>
	<b>Total</b>		<b>354,685</b>					<b>4,012.00</b>	<b>184,521.60</b>	<b>11,008,320.00</b>	<b>39,378,347,132.10</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Jun 2016	EUUS	Future	9,121	1.1403	1.1401	0.0000	0.0000	0	0.00		
			<u>9,121</u>					<u>0.00</u>	<u>0.00</u>	<u>246,168.00</u>	<u>2,792,103,326.00</u>
		<b>Total</b>	<b>9,121</b>					<b>0.00</b>	<b>0.00</b>	<b>246,168.00</b>	<b>2,792,103,326.00</b>
<b>Future</b>											
Jun 2016	ZAAD	Future	6,752	11.5567	11.6195	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	1,546	11.7357	11.7985	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	330	11.9086	11.9734	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	12.0758	12.1415	0.0000	0.0000	0	0.00		
			<u>12,844</u>					<u>0.00</u>	<u>0.00</u>	<u>2,818,582.00</u>	<u>23,075,179,155.70</u>
		<b>Total</b>	<b>12,844</b>					<b>0.00</b>	<b>0.00</b>	<b>2,850,959.00</b>	<b>23,075,179,155.70</b>
<b>Future</b>											
Jun 2016	ZAEU	Future	81,003	17.5769	17.5621	17.5916	17.4950	1,258	22,089,110.00		
Sep 2016	ZAEU	Future	6,010	17.9810	17.9658	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	11,367	18.3727	18.3605	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	18.7528	18.7406	0.0000	0.0000	0	0.00		
			<u>100,880</u>					<u>1,258.00</u>	<u>22,089,110.00</u>	<u>8,305,731.00</u>	<u>110,450,118,740.50</u>
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	11.8607	12.5398	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	66.9990	71.5075	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1710.4178	1703.3825	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	229.4791	241.8734	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	353.3735	369.2264	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	745.2333	765.4747	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	107.2836	111.3594	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	433.5994	439.9977	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	590.6281	600.5938	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	603.9235	617.1232	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	440.3607	453.0667	0.0000	0.0000	0	0.00		
			<u>41,222</u>					<u>0.00</u>	<u>0.00</u>	<u>4,673,215.00</u>	<u>0.00</u>
		<b>Total</b>	<b>142,102</b>					<b>1,258.00</b>	<b>22,089,110.00</b>	<b>12,978,946.00</b>	<b>110,450,118,740.50</b>
<b>Future</b>											
Jun 2016	ZAFR	Future	6,413	16.1919	16.1386	0.0000	0.0000	0	0.00		
			<u>6,413</u>					<u>0.00</u>	<u>0.00</u>	<u>523,262.00</u>	<u>5,266,300,507.90</u>
		<b>Total</b>	<b>6,413</b>					<b>0.00</b>	<b>0.00</b>	<b>523,262.00</b>	<b>5,266,300,507.90</b>
<b>Future</b>											
Jun 2016	ZAGB	Future	57,674	21.7615	21.7117	21.6620	21.6152	600	12,989,020.00		
Sep 2016	ZAGB	Future	1,813	22.2033	22.1521	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
	Dec 2016	ZAGB	Future	5	22.6314	22.5817	0.0000	0.0000	0	0.00		
				<u>59,492</u>					<u>600.00</u>	<u>12,989,020.00</u>	<u>5,633,867.00</u>	<u>88,889,765,814.90</u>
<b>Option</b>												
	Jun 2016	ZAGB	24.30 Call	1,300	127.1067	125.3651	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	28.9493	29.6944	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	93.1684	96.6285	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	183.3934	189.5148	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	967.0897	986.5201	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1818.6391	1847.3427	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	980.8643	965.9037	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	516.3342	508.6825	0.0000	0.0000	0	0.00		
				<u>20,904</u>					<u>0.00</u>	<u>0.00</u>	<u>1,648,089.00</u>	<u>0.00</u>
			<b>Total</b>	<b>80,396</b>					<b>600.00</b>	<b>12,989,020.00</b>	<b>7,281,956.00</b>	<b>88,889,765,814.90</b>
<b>Future</b>												
	Jun 2016	ZAJY	Future	4,941	0.1430	0.1402	0.1421	0.1421	5	71,050.00		
	Sep 2016	ZAJY	Future	1,148	0.1463	0.1435	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,731	0.1496	0.1467	0.0000	0.0000	0	0.00		
				<u>11,820</u>					<u>5.00</u>	<u>71,050.00</u>	<u>730,941.00</u>	<u>7,651,929,262.80</u>
			<b>Total</b>	<b>11,820</b>					<b>5.00</b>	<b>71,050.00</b>	<b>730,941.00</b>	<b>7,651,929,262.80</b>
<b>Future</b>												
	Jun 2016	ZAKS	Future	1,266	0.1500	0.1502	0.0000	0.0000	0	0.00		
				<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17,917.00</u>	<u>245,097,110.00</u>
			<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>17,917.00</b>	<b>245,097,110.00</b>
<b>Future</b>												
	Jun 2016	ZANN	Future	11,085	0.0717	0.0715	0.0000	0.0000	0	0.00		
				<u>11,085</u>					<u>0.00</u>	<u>0.00</u>	<u>1,020,697.00</u>	<u>5,840,828,390.00</u>
			<b>Total</b>	<b>11,085</b>					<b>0.00</b>	<b>0.00</b>	<b>1,020,697.00</b>	<b>5,840,828,390.00</b>
<b>Future</b>												
	Jun 2016	ZAUM	Future	989	15.4148	15.4043	15.3973	15.3391	44	67,707,310.00		
	Sep 2016	ZAUM	Future	168	15.7182	15.7071	15.7009	15.6871	11	17,262,910.00		
	Dec 2016	ZAUM	Future	34	16.0073	15.9976	0.0000	0.0000	0	0.00		
				<u>1,191</u>					<u>55.00</u>	<u>84,970,220.00</u>	<u>121,202.00</u>	<u>132,961,189,540.00</u>
			<b>Total</b>	<b>1,191</b>					<b>55.00</b>	<b>84,970,220.00</b>	<b>125,725.00</b>	<b>132,961,189,540.00</b>
<b>Future</b>												
	Jun 2016	ZAUS	Future	659,998	15.4148	15.4043	15.4475	15.2276	34,376	528,799,157.60		
	Sep 2016	ZAUS	Future	166,098	15.7182	15.7071	15.7200	15.6789	1,000	15,699,925.00		

<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	Future	51,024	16.0073	15.9976	15.9100	15.9100	5,205	83,074,750.00	
Mar 2017	ZAUS	Future	4,647	16.2831	16.2730	0.0000	0.0000	0	0.00	
			<u>881,767</u>					<u>40,581.00</u>	<u>627,573,832.60</u>	<u>108,641,706.00</u>
										<u>1,166,390,134,365.20</u>
<b>Option</b>										
Jun 2016	ZAUS	12.16 Put	330	4.4758	4.2298	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.91 Put	6,600	13.4196	13.1993	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	15.2795	15.1020	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.20 Put	700	20.3479	20.3143	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Call	53,633	1945.9130	1935.7672	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	31.1130	31.4672	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	32.4514	32.8584	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.00 Put	2,394	67.7550	69.3114	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.20 Put	5,150	97.2839	99.4253	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.25 Put	51,000	106.0034	108.3063	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.45 Put	500	146.8452	149.8681	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.50 Put	59,600	158.6449	161.8616	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.78 Call	25,500	875.0333	869.2395	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.80 Put	26,500	247.1841	252.0309	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.85 Put	8,000	265.1191	270.3192	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	780.2858	775.5609	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.96 Put	5,250	307.4056	313.4008	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.97 Put	35,000	311.4452	317.5115	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	54,233	738.5533	734.3410	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Put	7,840	323.7533	330.0410	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.90 Call	900	347.0438	348.1731	0.0000	0.0000	500	0.00	
Jun 2016	ZAUS	16.00 Call	2,650	318.1973	319.6992	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Put	44,505	903.3973	915.3992	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.10 Call	3,000	291.6168	293.4544	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	260.4389	262.5494	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.26 Put	10,000	1098.9499	1111.6005	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.30 Call	1,200	245.0954	247.2957	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.34 Call	5,000	236.7308	238.9764	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.50 Put	300	1291.2281	1304.1182	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	200.7330	203.1432	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.65 Put	14	1416.0968	1429.0712	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.67 Call	38,250	177.7891	180.2732	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	142.0638	144.5900	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.95 Call	8,000	139.6420	142.1672	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Call	1,300	133.5684	136.0987	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Put	201	1718.7684	1731.7987	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	550	126.6349	129.1644	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.09 Call	10,000	123.3062	125.8343	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	18.00 Call	14	55.7181	57.8482	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	52.4970	54.5822	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	49.0609	51.0940	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	48.2403	50.2598	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	37.2628	39.0777	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	33.8653	35.8662	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	24.8781	27.4274	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	62.0958	63.2081	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	124.6814	127.0216	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	314.4510	319.3699	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	378.8023	384.2310	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	1211.7494	1206.8763	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	660.0293	658.2758	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	588.4562	587.1163	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	548.8951	547.7350	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	469.7103	468.8954	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	373.4978	372.9123	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	340.5462	339.9748	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	166.7361	166.1418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	20.9429	21.5936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	99.0750	108.6839	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	118.8927	128.7623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	145.0009	154.9960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	185.5252	195.3848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	402.0083	411.1398	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	443.9570	453.3905	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	467.6606	477.2509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	502.8901	512.6926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	543.9097	553.9335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	573.3588	583.5768	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	581.9336	592.2032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	671.5583	682.3324	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	676.2255	687.0174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1375.4124	1376.9302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	818.9255	830.3467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	855.4822	867.0356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	981.1523	993.0967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1097.1203	1109.3508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1219.6783	1232.1468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1393.9569	1406.6726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1434.1858	1446.9457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1544.2262	1557.0416	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	16.83 Call	4,000	820.3296	823.4764	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	797.7957	800.9526	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	784.0734	787.2335	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	611.4777	614.3404	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	541.3615	543.9289	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	477.9355	480.1761	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	418.3632	420.2192	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	409.4928	411.2518	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	407.5673	409.3007	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	393.6325	395.2035	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	384.8232	386.2867	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	349.3991	350.3988	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	345.8520	346.8045	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	341.6896	342.5824	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	332.3620	333.1230	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	324.1593	324.8007	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	319.3197	319.8912	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	311.2161	311.6610	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	307.8770	308.2682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	250.7183	251.1217	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	240.8740	241.2833	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	218.6799	219.0999	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	213.4340	213.8559	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	733.6831	750.0256	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	791.4591	808.1893	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	961.4817	980.5711	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	983.2015	1002.3240	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1598.9599	1617.8237	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	711.1053	718.4341	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	709.2425	716.5645	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	614.4996	621.2977	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	559.7598	566.1771	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	380.8435	382.4360	0.0000	0.0000	0	0.00		
			<u>1,394,102</u>					<u>500.00</u>	<u>0.00</u>	<u>23,929,135.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,275,869</b>					<b>41,081.00</b>	<b>627,573,832.60</b>	<b>132,570,841.00</b>	<b>1,166,390,134,365.20</b>
	<b>Grand Total</b>		<b>2,931,884</b>					<b>47,011.00</b>	<b>747,877,754.20</b>	<b>176,955,197</b>	<b>1,618,786,104,039.20</b>