



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Apr 2016	DAEU	Future	11	17.0356	17.3446	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.0771	17.3866	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.0844	17.3941	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.1897	17.5016	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	17.2130	17.5253	0.0000	0.0000	0	0.00		
			<u>112</u>					<u>0.00</u>	<u>0.00</u>	<u>102,927.00</u>	<u>1,298,181,716.00</u>
Total			112					0.00	0.00	392,527.00	1,298,181,716.00
Future											
Apr 2016	DAGB	Future	121	21.0698	21.5078	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.1240	21.5632	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	103	21.1294	21.5687	0.0000	0.0000	2	42,845.00		
Apr 2017	DAGB	Future	73	22.7653	23.2411	0.0000	0.0000	0	0.00		
			<u>454</u>					<u>2.00</u>	<u>42,845.00</u>	<u>37,005.00</u>	<u>574,004,957.80</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	907.4723	740.4072	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	240.1259	303.0007	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156,081.00</u>	<u>0.00</u>
Total			24,982					2.00	42,845.00	193,086.00	574,004,957.80
Future											
Apr 2016	DAUS	Future	0	15.0354	15.2336	0.0000	0.0000	180	2,704,986.00		
Apr 2016	DAUS	Future	100	14.9351	15.2337	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,199	14.9411	15.2367	0.0000	0.0000	198	2,978,019.00		
Apr 2016	DAUS	Future	875	14.9559	15.2517	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.9735	15.2696	0.0000	0.0000	87	1,311,072.60		
Apr 2016	DAUS	Future	107	14.9793	15.2756	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.9823	15.2786	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.9969	15.2936	0.0000	0.0000	274	4,134,742.20		
May 2016	DAUS	Future	825	15.0145	15.3116	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	15.0233	15.3207	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	15.0323	15.3298	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.0352	15.3328	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.0442	15.3419	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	15.0590	15.3571	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	15.0650	15.3632	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	979	15.0768	15.3753	0.0000	0.0000	166	2,518,303.00		
Jun 2016	DAUS	Future	264	15.1036	15.4026	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	15.1632	15.4636	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.2476	15.5500	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.3055	15.6092	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.3481	15.6528	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.3999	15.7058	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.6792	15.9914	0.0000	0.0000	0	0.00		
			<u>21,499</u>					<u>905.00</u>	<u>13,647,122.80</u>	<u>3,724,840.00</u>	<u>39,391,994,254.90</u>

Option

Apr 2016	DAUS	14.86 Put	200	114.0879	46.0027	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	57.9532	179.5444	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	19.0123	70.7783	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1161.8628	873.3286	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	5.3544	3.9980	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	48.2317	134.0786	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	0.5926	1.8598	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	116.2856	246.6954	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	4.3043	7.7476	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0408	0.0400	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	6.3594	3.5532	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	66.1823	135.4563	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	13.3353	34.7258	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	5.5879	12.3229	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	244.7842	141.9759	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	289.6387	459.1372	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	82.6799	43.2637	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	177.9750	280.6452	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	277.0061	176.6384	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.3085	0.9532	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	25.2776	17.4132	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	139.6407	206.2219	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	73.5246	112.3666	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.4292	3.5191	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	343.2286	469.1931	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	258.3188	173.8149	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.78 Call	8,219	260.1687	359.6975	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.09 Call	10,000	219.3528	299.4342	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	570.9592	427.8646	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	170.9149	227.3664	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	4.7186	4.1353	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	62.3331	42.9580	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	187.2251	245.8756	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	135.0602	180.3031	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	803.8810	998.6064	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1643.4537	1412.3404	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	108.4467	138.1439	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.2874	6.7089	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	93.0840	64.4277	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	210.1554	265.3466	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	172.3656	218.2781	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	29.0925	19.5036	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	638.1608	775.7168	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1082.2007	897.7052	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	235.1678	291.4390	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.8999	9.4260	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	117.8509	83.2760	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	221.4685	272.8814	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	196.7217	242.7691	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	183.5344	131.3064	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	309.2210	375.9760	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	587.9884	464.9980	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	171.2640	204.0645	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	14.2387	12.1028	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	142.2250	96.2512	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	240.3799	290.1575	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	224.4150	271.0413	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	20.4835	17.5990	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	164.5615	118.0640	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	253.9878	298.3707	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	248.3280	289.6657	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	25.8659	21.8623	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	186.7061	136.4798	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	275.2806	313.2123	0.0000	0.0000	0	0.00		
			<u>332,898</u>					<u>0.00</u>	<u>0.00</u>	<u>7,284,385.00</u>	<u>0.00</u>
	Total		354,397					905.00	13,647,122.80	11,009,225.00	39,391,994,254.90

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	EUUS	Future	9,121	1.1421	1.1403	0.0000	0.0000	0	0.00		
			<u>9,121</u>					<i>0.00</i>	<i>0.00</i>	<i>246,168.00</i>	<i>2,792,103,326.00</i>
		Total	9,121					0.00	0.00	246,168.00	2,792,103,326.00
Future											
Jun 2016	ZAAD	Future	6,752	11.4101	11.5567	11.5299	11.5299	95	1,095,340.50		
Sep 2016	ZAAD	Future	1,547	11.5863	11.7357	11.7189	11.7189	1	11,718.90		
Dec 2016	ZAAD	Future	330	11.7564	11.9086	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	11.9208	12.0758	11.9905	11.9297	500	5,982,985.00		
			<u>12,845</u>					<i>596.00</i>	<i>7,090,044.40</i>	<i>2,819,178.00</i>	<i>23,082,269,200.10</i>
		Total	12,845					596.00	7,090,044.40	2,851,555.00	23,082,269,200.10
Future											
Jun 2016	ZAEU	Future	80,601	17.2637	17.5769	17.4300	17.2647	620	10,744,372.20		
Sep 2016	ZAEU	Future	6,010	17.6593	17.9810	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	11,367	18.0438	18.3727	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	18.4138	18.7528	0.0000	0.0000	0	0.00		
			<u>100,478</u>					<i>620.00</i>	<i>10,744,372.20</i>	<i>8,306,351.00</i>	<i>110,460,863,112.70</i>
Option											
Jun 2016	ZAEU	14.20 Put	6,000	15.7602	11.8607	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	92.2396	66.9990	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1438.6398	1710.4178	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	315.9696	229.4791	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	470.1163	353.3735	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	930.9791	745.2333	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	74.7597	107.2836	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	511.0039	433.5994	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	690.2673	590.6281	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	526.2805	603.9235	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	392.1369	440.3607	0.0000	0.0000	0	0.00		
			<u>41,222</u>					<i>0.00</i>	<i>0.00</i>	<i>4,673,215.00</i>	<i>0.00</i>
		Total	141,700					620.00	10,744,372.20	12,979,566.00	110,460,863,112.70
Future											
Jun 2016	ZAFR	Future	6,413	15.9087	16.1919	0.0000	0.0000	0	0.00		
			<u>6,413</u>					<i>0.00</i>	<i>0.00</i>	<i>523,262.00</i>	<i>5,266,300,507.90</i>
		Total	6,413					0.00	0.00	523,262.00	5,266,300,507.90
Future											
Jun 2016	ZAGB	Future	57,674	21.3178	21.7615	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	1,813	21.7491	22.2033	22.0000	22.0000	50	1,100,000.00		

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	Dec 2016	ZAGB	Future	5	22.1684	22.6314	0.0000	0.0000	0	0.00		
				<u>59,492</u>					<u>50.00</u>	<u>1,100,000.00</u>	<u>5,633,917.00</u>	<u>88,890,865,814.90</u>
Option												
	Jun 2016	ZAGB	24.30 Call	1,300	77.3897	127.1067	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	28.9246	28.9493	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	104.8004	93.1684	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	225.9163	183.3934	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	1138.6544	967.0897	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	2067.7235	1818.6391	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	826.9710	980.8643	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	436.2912	516.3342	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>
			Total	80,396					50.00	1,100,000.00	7,282,006.00	88,890,865,814.90
Future												
	Jun 2016	ZAJY	Future	4,941	0.1395	0.1430	0.1401	0.1401	5	70,050.00		
	Sep 2016	ZAJY	Future	1,148	0.1427	0.1463	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,731	0.1459	0.1496	0.0000	0.0000	0	0.00		
				<u>11,820</u>					<u>5.00</u>	<u>70,050.00</u>	<u>730,946.00</u>	<u>7,651,999,312.80</u>
			Total	11,820					5.00	70,050.00	730,946.00	7,651,999,312.80
Future												
	Jun 2016	ZAKS	Future	1,266	0.1472	0.1500	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>
			Total	1,266					0.00	0.00	17,917.00	245,097,110.00
Future												
	Jun 2016	ZANN	Future	11,085	0.0703	0.0717	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>
			Total	11,085					0.00	0.00	1,020,697.00	5,840,828,390.00
Future												
	Jun 2016	ZAUM	Future	1,000	15.1155	15.4148	15.2728	15.2104	26	39,769,600.00		
	Sep 2016	ZAUM	Future	168	15.4120	15.7182	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUM	Future	34	15.6948	16.0073	0.0000	0.0000	0	0.00		
				<u>1,202</u>					<u>26.00</u>	<u>39,769,600.00</u>	<u>121,228.00</u>	<u>133,000,959,140.00</u>
			Total	1,202					26.00	39,769,600.00	125,751.00	133,000,959,140.00
Future												
	Jun 2016	ZAUS	Future	667,246	15.1155	15.4148	15.4130	15.1124	26,135	399,138,074.70		
	Sep 2016	ZAUS	Future	165,708	15.4120	15.7182	15.6075	15.4125	1,521	23,597,232.50		

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Dec 2016	ZAUS	Future	53,024	15.6948	16.0073	0.0000	0.0000	10,000	157,768,600.00		
Mar 2017	ZAUS	Future	4,147	15.9626	16.2831	16.1843	16.1843	500	8,092,150.00		
Jun 2017	ZAUS	Future	0	16.2209	16.5384	0.0000	0.0000	800	12,233,200.00		
			<u>890,125</u>					<u>38,956.00</u>	<u>600,829,257.20</u>	<u>108,680,662.00</u>	<u>1,166,990,963,622.40</u>

Option

Jun 2016	ZAUS	12.16 Put	330	5.6235	4.4758	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	18.1578	13.4196	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	20.8200	15.2795	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	28.1311	20.3479	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1659.3198	1945.9130	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	43.8198	31.1130	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	45.7804	32.4514	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	106.9114	67.7550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	148.5756	97.2839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	160.6302	106.0034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	218.0236	146.8452	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	59,600	234.8156	158.6449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	679.5327	875.0333	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	352.8275	247.1841	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	375.3924	265.1191	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	598.7115	780.2858	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	427.9353	307.4056	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	432.9066	311.4452	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	563.5178	738.5533	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	448.0178	323.7533	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	254.3779	347.0438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	232.5094	318.1973	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1117.0094	903.3973	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	212.4926	291.6168	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	189.0157	260.4389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1328.4792	1098.9499	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	177.4724	245.0954	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	171.2006	236.7308	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1532.7914	1291.2281	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	144.3598	200.7330	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1663.9940	1416.0968	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	127.1318	177.7891	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	100.1344	142.0638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	98.3189	139.6420	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	93.9283	133.5684	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1978.4283	1718.7684	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	88.9248	126.6349	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	17.09 Call	10,000	86.5291	123.3062	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	38.5597	55.7181	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	36.3095	52.4970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	33.9624	49.0609	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	33.4095	48.2403	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	26.0243	37.2628	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	23.6795	33.8653	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	17.4534	24.8781	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	91.0660	62.0958	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	174.8735	124.6814	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	402.2131	314.4510	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	479.7153	378.8023	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	1031.4011	1211.7494	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	553.2298	660.0293	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	493.7595	588.4562	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	460.2109	548.8951	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	392.8070	469.7103	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	309.3969	373.4978	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	281.7085	340.5462	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	143.9887	166.7361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	24.6643	20.9429	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	143.9263	99.0750	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	168.9144	118.8927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	201.2052	145.0009	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	250.2569	185.5252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	490.4055	402.0083	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	538.3534	443.9570	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	567.1783	467.6606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	610.9134	502.8901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	661.0900	543.9097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	694.1313	573.3588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	703.7313	581.9336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	803.5080	671.5583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	808.6741	676.2255	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1204.8180	1375.4124	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	965.7163	818.9255	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1005.6469	855.4822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1142.4056	981.1523	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1267.9455	1097.1203	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1399.3623	1219.6783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1586.3609	1393.9569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1629.1104	1434.1858	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.69 Put	6,600	1745.1113	1544.2262	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	713.7018	820.3296	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	693.9244	797.7957	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	681.8675	784.0734	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	530.1469	611.4777	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	468.9697	541.3615	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	413.7722	477.9355	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	370.4238	418.3632	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	362.7461	409.4928	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	361.0785	407.5673	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	349.0127	393.6325	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	341.3814	384.8232	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	310.6911	349.3991	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	307.6156	345.8520	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	304.0098	341.6896	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	295.9236	332.3620	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	283.7930	324.1593	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	274.6994	319.3197	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	259.4223	311.2161	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	253.1158	307.8770	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	202.3659	250.7183	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	194.0668	240.8740	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	175.4176	218.6799	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	171.0225	213.4340	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	859.6063	733.6831	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	927.4973	791.4591	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1116.7401	961.4817	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1140.0755	983.2015	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1790.6743	1598.9599	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	628.4433	711.1053	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	626.7936	709.2425	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	542.9553	614.4996	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	499.7894	559.7598	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	316.4028	380.8435	0.0000	0.0000	0	0.00		
			<u>1,394,102</u>					<u>0.00</u>	<u>0.00</u>	<u>23,929,135.00</u>	<u>0.00</u>
	Total		2,284,227					38,956.00	600,829,257.20	132,609,797.00	1,166,990,963,622.40
	Grand Total		2,939,566					41,160.00	673,293,291.60	176,996,357	1,619,459,397,330.80