



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Apr 2016	DAEU	Future	11	16.3659	16.4507	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	16.3842	16.4872	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.3913	16.4942	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.4921	16.5966	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	16.5146	16.6193	0.0000	0.0000	0	0.00		
			<u>112</u>					<i>0.00</i>	<i>0.00</i>	<i>102,927.00</i>	<i>1,298,181,716.00</i>
Total			112					0.00	0.00	392,527.00	1,298,181,716.00
Future											
Apr 2016	DAGB	Future	121	20.5518	20.7177	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	20.5803	20.7671	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	123	20.5856	20.7727	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	22.1672	22.3726	0.0000	0.0000	0	0.00		
			<u>474</u>					<i>0.00</i>	<i>0.00</i>	<i>37,025.00</i>	<i>574,427,557.80</i>
Option											
Sep 2016	DAGB	21.20 Put	12,264	937.0382	843.8075	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	87.4056	98.4045	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>156,081.00</i>	<i>0.00</i>
Total			25,002					0.00	0.00	193,106.00	574,427,557.80
Future											
Apr 2016	DAUS	Future	0	14.5307	14.5726	0.0000	0.0000	200	2,906,140.00		
Apr 2016	DAUS	Future	2,187	14.5299	14.5726	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	875	14.5273	14.5841	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.5442	14.6014	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.5499	14.6071	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.5528	14.6100	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.5671	14.6243	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	14.5843	14.6415	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	14.5928	14.6501	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	1,880	14.6014	14.6587	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.6043	14.6617	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.6130	14.6704	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.6275	14.6850	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	14.6333	14.6908	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,475	14.6449	14.7025	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.6710	14.7287	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.7289	14.7865	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.8103	14.8682	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.8664	14.9244	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.9077	14.9658	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.9579	15.0161	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.2262	15.2861	0.0000	0.0000	0	0.00		
			<u>21,883</u>					<u>200.00</u>	<u>2,906,140.00</u>	<u>3,726,024.00</u>	<u>39,409,414,266.10</u>

Option

Apr 2016	DAUS	16.10 Put	15,000	1570.1175	1527.4249	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	7.2477	7.4063	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	2.1988	3.4837	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	0.0324	0.0385	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	10.3629	10.5024	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.54 Put	200	153.5064	0.0000	0.0000	0.0000	400	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.3971	0.5090	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	4.6865	4.4058	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	8.1229	10.1939	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1.8535	2.2660	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.7981	1.0009	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	435.9769	401.3432	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	91.7263	109.3255	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	152.2176	139.5764	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	53.3978	65.2324	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	445.4775	415.6231	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.5776	1.5853	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	40.8802	37.2514	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	52.6764	60.9981	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	21.7241	27.1852	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.9071	4.6984	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	175.1283	188.9533	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	396.1317	365.6228	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	126.9318	138.0956	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	106.5466	115.9943	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	784.8083	744.8622	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.64 Call	7,900	82.3528	90.5595	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.7817	5.5646	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	89.0391	81.0665	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	93.4320	101.8702	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	63.9588	70.8092	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	518.5893	544.0305	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1962.1612	1913.9663	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	62.8272	67.1069	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.7459	7.4059	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	126.5113	117.3929	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	119.0746	126.4414	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	95.7958	102.0403	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	43.6763	41.3002	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	424.6991	442.9224	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1333.6708	1291.0694	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	140.5266	148.2330	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.3396	10.0036	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	160.9601	150.8937	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	133.6953	140.8892	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	118.1343	124.0996	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	241.5363	227.7834	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	196.0488	205.3751	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	747.0016	715.1649	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	113.5241	119.0440	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.0667	11.9371	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	190.7543	180.2539	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	156.8362	164.5122	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	148.6715	156.1619	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.9955	16.4227	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	213.4691	202.4106	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	175.8869	184.1104	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	171.9323	180.0698	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	26.7916	25.2198	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	238.8104	227.6919	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	198.5442	207.6679	0.0000	0.0000	0	0.00		
			<u>325,898</u>					<u>400.00</u>	<u>0.00</u>	<u>7,284,785.00</u>	<u>0.00</u>
		Total	347,781					600.00	2,906,140.00	11,010,809.00	39,409,414,266.10
Future											
Jun 2016	EUUS	Future	10,596	1.1281	1.1308	0.0000	0.0000	0	0.00		
			<u>10,596</u>					<u>0.00</u>	<u>0.00</u>	<u>247,643.00</u>	<u>2,808,874,076.00</u>

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Total			10,596					0.00	0.00	247,643.00	2,808,874,076.00
Future											
Jun 2016	ZAAD	Future	6,776	11.2836	11.2423	11.2871	11.2871	10	112,871.00		
Sep 2016	ZAAD	Future	1,400	11.4553	11.4136	11.5160	11.5021	53	609,641.40		
Dec 2016	ZAAD	Future	330	11.6191	11.5786	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	11.7758	11.7364	0.0000	0.0000	0	0.00		
			<u>12,722</u>					<u>63.00</u>	<u>722,512.40</u>	<u>2,820,198.00</u>	<u>23,093,893,667.40</u>
Total			12,722					63.00	722,512.40	2,852,575.00	23,093,893,667.40
Future											
Jun 2016	ZAEU	Future	81,143	16.5634	16.6685	16.7561	16.5365	2,959	49,350,788.00		
Sep 2016	ZAEU	Future	7,082	16.9421	17.0494	17.1181	16.9774	850	14,501,140.00		
Dec 2016	ZAEU	Future	11,367	17.3076	17.4188	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	17.6587	17.7741	0.0000	0.0000	0	0.00		
			<u>102,092</u>					<u>3,809.00</u>	<u>63,851,928.00</u>	<u>8,314,149.00</u>	<u>110,592,724,857.20</u>
Option											
Jun 2016	ZAEU	14.20 Put	6,000	18.6372	16.5796	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	174.1696	145.9888	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	856.8756	923.8783	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	558.2529	494.3445	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	791.3233	718.1092	0.0000	0.0000	1,128	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1396.7433	1310.8879	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	18.4774	25.3631	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	686.3847	648.6951	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	927.3901	878.2021	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	361.1041	383.0092	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	298.0981	314.3216	0.0000	0.0000	0	0.00		
			<u>41,222</u>					<u>1,128.00</u>	<u>0.00</u>	<u>4,674,343.00</u>	<u>0.00</u>
Total			143,314					4,937.00	63,851,928.00	12,988,492.00	110,592,724,857.20
Future											
Jun 2016	ZAFR	Future	6,429	15.2128	15.3086	0.0000	0.0000	0	0.00		
			<u>6,429</u>					<u>0.00</u>	<u>0.00</u>	<u>523,278.00</u>	<u>5,266,552,507.90</u>
Total			6,429					0.00	0.00	523,278.00	5,266,552,507.90
Future											
Jun 2016	ZAGB	Future	57,938	20.7697	20.9586	20.9857	20.7533	2,569	53,655,491.70		
Sep 2016	ZAGB	Future	17,375	21.1868	21.3797	21.3688	21.1917	705	15,028,518.50		
Dec 2016	ZAGB	Future	5	21.5890	21.7871	21.6250	21.6216	800	17,298,780.00		
			<u>75,318</u>					<u>4,074.00</u>	<u>85,982,790.20</u>	<u>5,657,042.00</u>	<u>89,389,114,695.70</u>

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Option										
Jun 2016	ZAGB	24.30 Call	1,300	18.0837	22.2111	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	8.9287	9.3998	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	59.0890	58.9505	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	187.0145	168.9336	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	1222.1065	1132.6794	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	2263.2817	2135.4141	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	535.1631	583.3053	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	269.2305	291.3702	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>
	Total		96,222					4,074.00	85,982,790.20	7,305,131.00
										89,389,114,695.70
Future										
Jun 2016	ZAJY	Future	4,799	0.1347	0.1351	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1378	0.1382	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	5,731	0.1408	0.1412	0.0000	0.0000	0	0.00	
			<u>11,678</u>					<u>0.00</u>	<u>0.00</u>	<u>731,124.00</u>
	Total		11,678					0.00	0.00	731,124.00
										7,654,419,952.80
Future										
Jun 2016	ZAKS	Future	1,266	0.1437	0.1446	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>17,917.00</u>
	Total		1,266					0.00	0.00	17,917.00
										245,097,110.00
Future										
Jun 2016	ZANN	Future	11,085	0.0686	0.0685	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>
	Total		11,085					0.00	0.00	1,020,697.00
										5,840,828,390.00
Future										
Jun 2016	ZAUM	Future	999	14.6826	14.7404	14.8755	14.6965	45	66,576,250.00	
Sep 2016	ZAUM	Future	173	14.9697	15.0280	15.0266	14.9681	20	29,979,350.00	
Dec 2016	ZAUM	Future	34	15.2412	15.3012	0.0000	0.0000	0	0.00	
Mar 2017	ZAUM	Future	3	15.4974	15.5591	15.5229	15.5229	3	4,656,870.00	
			<u>1,209</u>					<u>68.00</u>	<u>101,212,470.00</u>	<u>121,519.00</u>
	Total		1,209					68.00	101,212,470.00	126,042.00
										133,435,556,170.00
Future										
Jun 2016	ZAUS	Future	635,715	14.6826	14.7404	14.8812	14.6100	41,238	606,770,140.80	
Sep 2016	ZAUS	Future	168,883	14.9697	15.0280	15.1525	14.9500	2,267	34,227,239.80	
Dec 2016	ZAUS	Future	48,443	15.2412	15.3012	15.2201	15.1755	6,081	92,913,193.20	

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Mar 2017	ZAUS	Future	4,147	15.4974	15.5591	15.5097	15.5001	2,000	31,016,126.00	
Jun 2017	ZAUS	Future	1,300	15.7627	15.8234	0.0000	0.0000	0	0.00	
			<u>858,488</u>					<u>51,586.00</u>	<u>764,926,699.80</u>	<u>108,898,105.00</u>
										<u>1,170,237,869,524.60</u>
Option										
Jun 2016	ZAUS	12.16 Put	330	6.2285	5.7845	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.91 Put	6,600	22.3539	20.7990	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	25.9580	24.1554	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.20 Put	700	36.0655	33.5681	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Call	53,633	1249.8120	1300.7130	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	67.2120	60.3130	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	71.4432	64.0809	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.00 Put	2,394	169.0162	151.0945	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.20 Put	5,150	234.4400	211.8439	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.25 Put	51,000	253.0350	229.2404	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.45 Put	500	336.5682	307.9248	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.50 Put	66,600	359.7449	329.8949	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.66 Call	1,000	462.6159	0.0000	0.0000	0.0000	1,000	0.00	
Jun 2016	ZAUS	14.78 Call	25,500	410.4668	431.0888	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.80 Put	26,500	519.7977	482.3357	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.85 Put	8,000	550.2131	512.0620	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	353.1830	371.7855	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.96 Put	5,250	619.9961	580.4227	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.97 Put	35,000	626.5293	586.8343	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	54,233	328.9155	346.6573	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Put	7,840	646.3155	606.2573	0.0000	0.0000	400	0.00	
Jun 2016	ZAUS	15.75 Call	7,000	149.0644	160.2347	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.90 Call	900	126.7825	137.0687	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Call	2,650	113.7864	123.5305	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.00 Put	44,505	1431.1864	1383.1305	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.10 Call	3,000	102.1181	111.3524	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	88.5165	97.3414	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.26 Put	10,000	1663.0152	1613.9572	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.30 Call	1,200	81.8933	90.4726	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.34 Call	5,000	78.3313	86.7519	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.50 Put	300	1882.9712	1832.9799	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	63.4226	71.1207	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.65 Put	14	2022.9163	1972.3845	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.67 Call	38,250	54.2996	61.4984	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	40.7479	47.0878	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.95 Call	8,000	39.8617	46.1394	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Call	1,300	37.7325	43.8562	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.00 Put	201	2355.1325	2303.4562	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	35.3314	41.2740	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	34.1912	40.0449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	12.1156	14.7881	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	11.1044	13.4582	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	10.0512	12.0773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	9.8039	11.7536	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	6.6623	7.6784	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	5.7374	6.4971	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	3.4911	3.6926	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	130.2317	120.4204	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	230.9957	218.2901	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	518.0647	491.7738	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	616.7170	588.0053	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	751.7107	777.3735	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	380.4769	394.8045	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	335.8745	349.5494	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	309.7834	323.0379	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	258.4092	269.8345	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	199.1433	208.3714	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	179.8678	188.3548	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	93.5519	100.9793	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	20.5403	23.3837	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	188.0408	178.3427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	220.0139	208.3809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	258.9598	246.9407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	311.4108	299.1149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	601.0174	575.9380	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	662.1204	635.6628	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	696.3317	669.1379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	746.7747	718.5476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	804.3521	775.0007	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	842.1119	812.0616	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	853.0589	822.8114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	966.2994	934.1060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	972.1354	939.8505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	928.3437	954.0195	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1150.0996	1114.9458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1195.0737	1159.3510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1348.5551	1310.3737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1488.6676	1449.1966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1633.8346	1593.1684	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1837.0488	1795.0016	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	1883.0704	1840.9332	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	2007.5585	1964.6124	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	529.6994	546.0034	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	513.8897	529.7867	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	504.2966	519.9445	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	386.0474	398.5682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	341.8499	350.7705	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	308.4601	316.6123	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	277.2372	284.6848	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	271.5682	278.8903	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	270.3386	277.6357	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	261.4513	268.5534	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	255.8434	262.8214	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	219.3226	231.1750	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	214.4363	226.0918	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	208.7042	220.1267	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	195.8707	206.7635	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	184.6064	195.0246	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	177.9739	188.1081	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	166.8929	176.5450	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	162.3418	171.7929	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	126.2576	134.0477	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	120.4561	127.9667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	107.5331	114.4067	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	104.5116	111.2333	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1017.7863	985.6089	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1093.6990	1060.2341	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1302.7287	1266.5434	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1328.2801	1291.8047	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2038.3708	1995.5777	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	479.6988	493.3459	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	478.3853	492.0066	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	420.3855	431.9837	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	389.6565	400.8463	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	213.9337	223.7400	0.0000	0.0000	0	0.00		
			<u>1,409,102</u>					<u>1,400.00</u>	<u>0.00</u>	<u>23,951,535.00</u>	<u>0.00</u>
	Total		2,267,590					52,986.00	764,926,699.80	132,849,640.00	1,170,237,869,524.60

<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

2,935,006

62,728.00

1,019,602,540.40

177,272,835

1,623,819,921,356.80