



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Apr 2016	DAEU	Future	25	16.4283	16.5473	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.4355	16.5545	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.5366	16.6562	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	16.5591	16.6788	0.0000	0.0000	0	0.00		
			<u>101</u>					<u>0.00</u>	<u>0.00</u>	<u>102,938.00</u>	<u>1,298,363,444.80</u>
<b>Total</b>			<b>101</b>					<b>0.00</b>	<b>0.00</b>	<b>392,538.00</b>	<b>1,298,363,444.80</b>
<b>Future</b>											
Apr 2016	DAGB	Future	157	20.7037	20.7657	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	123	20.7090	20.7709	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	22.3109	22.3660	0.0000	0.0000	0	0.00		
			<u>353</u>					<u>0.00</u>	<u>0.00</u>	<u>37,146.00</u>	<u>576,936,468.60</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	838.4173	827.7082	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	83.0259	92.7761	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>
<b>Total</b>			<b>24,881</b>					<b>0.00</b>	<b>0.00</b>	<b>193,227.00</b>	<b>576,936,468.60</b>
<b>Future</b>											
Apr 2016	DAUS	Future	875	14.4862	14.6202	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.5006	14.6372	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.5063	14.6430	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.5092	14.6459	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.5236	14.6603	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	14.5408	14.6777	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,040	14.5494	14.6863	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	14.5580	14.6950	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.5609	14.6979	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.5695	14.7066	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.5839	14.7212	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	1,000	14.5897	14.7270	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,623	14.6012	14.7386	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.6271	14.7648	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	200	14.6852	14.8231	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	14.7678	14.9050	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	14.8244	14.9614	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,610	14.8660	15.0029	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.9166	15.0533	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.1864	15.3229	0.0000	0.0000	0	0.00
			<u>20,334</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,743,887.00</u>
									<u>39,670,788,222.10</u>

**Option**

Apr 2016	DAUS	15.21 Call	2,000	1.7609	10.2657	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.54 Put	200	130.7765	96.3038	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.0571	0.2380	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0090	0.0220	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	1.8513	3.2855	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	2.3012	7.3335	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	0.3854	1.6069	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.1041	0.5612	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	438.9503	362.2333	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	58.2841	104.5721	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	143.0420	115.5939	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	34.1219	59.2718	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	448.9006	380.3756	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.2008	1.2672	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	35.5002	29.3497	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	39.8974	57.6808	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	15.5360	23.5567	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.9679	3.9516	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	149.0046	191.7317	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	395.0940	344.5643	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	106.6494	138.7546	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	90.1753	116.2136	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	794.0278	716.4740	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	69.2103	88.4722	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.2390	4.9712	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	82.8728	71.4527	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	78.9269	99.7095	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	53.1799	67.8900	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.72 Call	224	475.1773	557.9307	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1983.8989	1875.4154	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	53.5656	61.8027	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	11.80 Put	250	7.7026	7.1588	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	120.7245	106.6761	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	103.1160	123.6944	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	82.2942	98.9498	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	34.3743	37.5941	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	394.7955	448.7359	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1345.6555	1257.8462	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	124.5716	146.2201	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.3216	9.6854	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	156.6406	139.9294	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	119.0652	138.8954	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	106.5360	121.8600	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	237.7814	214.8054	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	177.7361	204.7852	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	749.8784	691.7158	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	102.7846	115.4822	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.4858	11.5626	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	188.6290	168.6887	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	144.5584	162.1535	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	137.0107	153.5423	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	14.0511	13.1971	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	212.3140	190.1825	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	165.6103	183.5947	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	161.9183	179.4615	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	22.8045	22.3354	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	237.7627	215.5938	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	188.0970	206.9628	0.0000	0.0000	0	0.00		
			<u>270,106</u>					0.00	0.00	7,284,785.00	0.00
	<b>Total</b>		<b>290,440</b>					<b>0.00</b>	<b>0.00</b>	11,028,672.00	39,670,788,222.10
<b>Future</b>											
Jun 2016	EUUS	Future	10,596	1.1345	1.1321	0.0000	0.0000	0	0.00		
			<u>10,596</u>					0.00	0.00	247,643.00	2,808,874,076.00
	<b>Total</b>		<b>10,596</b>					<b>0.00</b>	<b>0.00</b>	247,643.00	2,808,874,076.00
<b>Future</b>											
Jun 2016	ZAAD	Future	6,776	11.3124	11.3514	11.3314	11.3296	1,000	11,331,130.00		
Sep 2016	ZAAD	Future	1,430	11.4872	11.5241	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	480	11.6533	11.6896	11.6745	11.5546	400	4,662,380.00		
Mar 2017	ZAAD	Future	4,216	11.8116	11.8478	11.8336	11.6543	500	5,904,685.00		
			<u>12,902</u>					1,900.00	21,898,195.00	2,823,108.00	23,127,325,837.40

<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>		
<b>Total</b>			<b>12,902</b>					<b>1,900.00</b>	<b>21,898,195.00</b>	2,855,485.00	23,127,325,837.40
<b>Future</b>											
Jun 2016	ZAEU	Future	80,900	16.6078	16.7280	16.8590	16.7220	629	10,522,048.40		
Sep 2016	ZAEU	Future	7,847	16.9909	17.1096	17.1263	17.0841	930	15,913,678.00		
Dec 2016	ZAEU	Future	11,367	17.3592	17.4770	17.5507	17.5400	500	8,772,675.00		
Mar 2017	ZAEU	Future	2,500	17.7125	17.8326	17.9076	17.9000	500	8,951,900.00		
			<u>102,614</u>					<u>2,559.00</u>	<u>44,160,301.40</u>	<u>8,317,230.00</u>	<u>110,645,695,979.70</u>
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	14.0987	15.2382	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	145.3598	134.0136	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	865.6914	966.5407	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	506.9357	466.5739	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	736.0875	679.8479	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1340.0549	1258.3283	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	13.4982	19.3657	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	653.9396	627.0011	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	888.1131	848.6136	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	355.4826	379.2386	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	291.7119	304.6111	0.0000	0.0000	0	0.00		
			<u>41,222</u>					<u>0.00</u>	<u>0.00</u>	<u>4,674,343.00</u>	<u>0.00</u>
<b>Total</b>			<b>143,836</b>					<b>2,559.00</b>	<b>44,160,301.40</b>	12,991,573.00	110,645,695,979.70
<b>Future</b>											
Jun 2016	ZAFR	Future	6,429	15.2257	15.3243	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>
<b>Total</b>			<b>6,429</b>					<b>0.00</b>	<b>0.00</b>	523,278.00	5,266,552,507.90
<b>Future</b>											
Jun 2016	ZAGB	Future	57,437	20.8943	20.9566	21.0700	20.9035	751	15,713,379.10		
Sep 2016	ZAGB	Future	17,375	21.3182	21.3767	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	Future	5	21.7251	21.7818	21.8278	21.8250	400	8,730,560.00		
Mar 2017	ZAGB	Future	0	22.1125	22.1692	22.2174	22.2150	400	8,886,480.00		
			<u>74,817</u>					<u>1,551.00</u>	<u>33,330,419.10</u>	<u>5,658,948.00</u>	<u>89,430,033,914.80</u>
<b>Option</b>											
Jun 2016	ZAGB	24.30 Call	1,300	14.7411	19.6114	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	7.0546	8.5229	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	20.51 Call	850	1337.8232	1391.7751	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	57.5622	58.0148	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	163.3316	164.1509	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1123.8828	1114.3062	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	2139.2589	2118.5803	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAGB	24.46	Call	4,885	536.8229	564.7443	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94	Call	783	258.5057	278.1779	0.0000	0.0000	0	0.00
				21,754				0.00	0.00	1,648,939.00
	<b>Total</b>			<b>96,571</b>				<b>1,551.00</b>	<b>33,330,419.10</b>	7,307,887.00
										89,430,033,914.80
<b>Future</b>										
Jun 2016	ZAJY		Future	4,799	0.1348	0.1361	0.0000	0.0000	0	0.00
Sep 2016	ZAJY		Future	1,148	0.1379	0.1392	0.0000	0.0000	0	0.00
Dec 2016	ZAJY		Future	5,731	0.1409	0.1422	0.0000	0.0000	0	0.00
				11,678				0.00	0.00	731,124.00
	<b>Total</b>			<b>11,678</b>				<b>0.00</b>	<b>0.00</b>	7,654,419,952.80
										7,654,419,952.80
<b>Future</b>										
Jun 2016	ZAKS		Future	1,266	0.1433	0.1446	0.0000	0.0000	0	0.00
				1,266				0.00	0.00	17,917.00
	<b>Total</b>			<b>1,266</b>				<b>0.00</b>	<b>0.00</b>	245,097,110.00
										245,097,110.00
<b>Future</b>										
Jun 2016	ZANN		Future	11,085	0.0683	0.0690	0.0000	0.0000	0	0.00
				11,085				0.00	0.00	1,020,697.00
	<b>Total</b>			<b>11,085</b>				<b>0.00</b>	<b>0.00</b>	5,840,828,390.00
										5,840,828,390.00
<b>Future</b>										
Jun 2016	ZAUM		Future	982	14.6386	14.7765	14.7530	14.6585	40	58,987,750.00
Sep 2016	ZAUM		Future	168	14.9285	15.0652	15.0506	15.0460	10	15,048,300.00
Dec 2016	ZAUM		Future	31	15.2014	15.3379	15.4045	15.3800	15	23,099,480.00
Mar 2017	ZAUM		Future	3	15.4586	15.5961	0.0000	0.0000	0	0.00
				1,184				65.00	97,135,530.00	121,637.00
	<b>Total</b>			<b>1,184</b>				<b>65.00</b>	<b>97,135,530.00</b>	133,610,836,170.00
										133,610,836,170.00
<b>Future</b>										
Jun 2016	ZAUS		Future	627,713	14.6386	14.7765	14.9222	14.6234	40,407	597,133,603.20
Sep 2016	ZAUS		Future	168,595	14.9285	15.0652	15.0605	15.0374	1,288	19,385,223.80
Dec 2016	ZAUS		Future	47,943	15.2014	15.3379	15.4050	15.4050	2,500	38,620,000.00
Mar 2017	ZAUS		Future	4,147	15.4586	15.5961	15.6670	15.6600	1,000	15,663,500.00
Jun 2017	ZAUS		Future	1,300	15.7246	15.8620	0.0000	0.0000	0	0.00
				849,698				45,195.00	670,802,327.00	108,968,494.00
	<b>Total</b>			<b>849,698</b>				<b>45,195.00</b>	<b>670,802,327.00</b>	1,171,282,196,450.80
										1,171,282,196,450.80
<b>Option</b>										
Jun 2016	ZAUS	12.16	Put	330	5.3080	5.0378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91	Put	6,600	18.6693	17.2788	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00	Put	750	21.6931	20.0056	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	13.20 Put	700	30.2674	27.6730	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1199.7015	1328.1729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	61.1015	51.6729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	65.2062	55.1922	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,788	163.0415	138.6627	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	229.4060	196.9827	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	248.3622	213.7737	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	333.8364	290.1059	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	357.6199	311.5093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.66 Call	1,000	418.9587	502.7360	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	369.8731	445.5978	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	523.5907	460.4037	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	554.9883	489.2879	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	315.5610	383.8027	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	626.9836	555.8650	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	633.7223	562.1193	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	292.7204	357.5754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	654.1204	581.0754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	127.5248	162.4463	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	107.7062	138.2142	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	96.2389	124.0757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1457.6389	1347.5757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	86.0045	111.3773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	73.9545	96.7983	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1692.8220	1577.1852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	68.1808	89.6039	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	65.0865	85.7004	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1915.4666	1795.2090	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	52.2212	69.3523	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2056.8613	1934.1823	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	44.4252	59.3487	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	32.9700	44.4914	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	32.2269	43.5198	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	30.4443	41.1863	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2391.8443	2264.6863	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	28.4401	38.5550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	27.4904	37.3061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	9.4016	13.4329	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	8.6064	12.3433	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	7.7803	11.2068	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	7.5866	10.9395	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	5.1386	7.5309	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	18.60 Call	25,000	4.4223	6.5214	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	2.6919	4.0493	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	127.7749	113.1763	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	227.7387	205.7913	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	517.5610	472.7826	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	617.4572	567.0137	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	713.4626	790.7558	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	353.7554	398.1762	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	311.1616	351.6703	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	286.2294	324.5757	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	237.3546	270.3428	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	181.3812	207.8090	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	163.2902	187.4825	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	83.6035	98.0497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.2362	19.6676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	185.6650	166.9752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	217.8584	196.6660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	257.0781	234.9583	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	309.8057	286.3497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	601.7240	559.1510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	663.3787	617.9586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	697.9060	650.9536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	748.8209	699.6744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	806.9359	755.3930	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	845.0538	791.9895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	856.1070	802.6099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	970.4150	912.6362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	976.3794	918.3170	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	894.1712	967.6430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1156.3388	1091.1966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1201.7458	1135.1442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1356.7078	1284.7245	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1498.1744	1422.2134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1644.6818	1564.9328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1849.6624	1765.2109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1896.0274	1810.8198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2021.4239	1933.7852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	504.5395	551.3031	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	489.1689	534.7749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	479.8438	524.7415	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	365.2971	401.0656	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	322.7267	352.3686	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	18.45 Call	1,700	290.8165	317.4625	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	261.0550	284.8524	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	255.6634	278.9364	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	254.4940	277.6518	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	246.0446	268.3789	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	240.7151	262.5261	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	205.7857	230.4394	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	201.1038	225.3332	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	195.6141	219.3420	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	183.3349	205.9242	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	172.5708	194.1419	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	166.2391	187.2020	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	155.6717	175.6035	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	151.3358	170.8384	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	117.0544	133.0245	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	111.5608	126.9391	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	99.3441	113.3771	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	96.4921	110.2049	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1021.0663	966.1020	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1097.6088	1040.0604	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1308.0072	1244.6856	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1333.7372	1269.6979	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2049.4304	1967.5540	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	460.0216	495.9707	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	458.7513	494.6052	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	404.0404	431.9012	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	374.5943	399.7963	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	202.1638	226.1637	0.0000	0.0000	0	0.00		
			<u>1,409,496</u>					<u>0.00</u>	<u>0.00</u>	<u>23,953,323.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,259,194</b>					<b>45,195.00</b>	<b>670,802,327.00</b>	<b>132,921,817.00</b>	<b>1,171,282,196,450.80</b>
<b>Grand Total</b>			<b>2,870,163</b>					<b>51,270.00</b>	<b>867,326,772.50</b>	<b>177,371,872</b>	<b>1,625,430,915,390.20</b>