



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
May 2016	DAEU	Future	74	16.3096	16.2311	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	16.3311	16.2523	0.0000	0.0000	0	0.00
			<u>75</u>					<i>0.00</i>	<i>0.00</i>
		Total	75					0.00	0.00
									<i>102,990.00</i>
									<i>1,299,213,187.20</i>
Future									
May 2016	DAGB	Future	123	20.7591	20.8190	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	22.3301	22.4029	0.0000	0.0000	0	0.00
			<u>196</u>					<i>0.00</i>	<i>0.00</i>
									<i>37,503.00</i>
									<i>584,396,654.50</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	723.9165	705.1337	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	46.1092	47.5424	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	24,724					0.00	0.00
									<i>156,081.00</i>
									<i>584,396,654.50</i>
Future									
Apr 2016	DAUS	Future	0	14.1779	14.2805	0.0000	0.0000	887	12,572,620.00
May 2016	DAUS	Future	733	14.1796	14.2712	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	825	14.1939	14.2890	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	616	14.2025	14.2976	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,880	14.2111	14.3063	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	14.2140	14.3092	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	14.2226	14.3178	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	14.2369	14.3323	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	14.2426	14.3380	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	930	14.2512	14.3467	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,733	14.2541	14.3496	0.0000	0.0000	367	5,234,704.50
Jun 2016	DAUS	Future	264	14.2798	14.3756	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	14.4169	14.5144	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.4198	14.5173	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>		
Aug 2016	DAUS	Future	105	14.4720	14.5702	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.5130	14.6116	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.5627	14.6618	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.8255	14.9282	0.0000	0.0000	0	0.00		
			<u>18,666</u>					<u>1,254.00</u>	<u>17,807,324.50</u>	<u>3,750,358.00</u>	<u>39,763,590,709.70</u>

Option

May 2016	DAUS	14.42 Put	1,000	268.5494	194.8700	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	694.0621	596.5075	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	1.4946	3.4120	0.0000	0.0000	0	0.00
May 2016	DAUS	14.55 Call	2,500	46.1613	66.5068	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	218.8640	166.0341	0.0000	0.0000	0	0.00
May 2016	DAUS	14.44 Put	1,000	325.1141	258.7066	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	2.8205	3.4281	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	369.1918	308.0383	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	15,000	258.6909	209.7980	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	405.5937	347.2486	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.2636	0.2212	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	40.6711	32.9178	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	275.4597	232.4964	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	5.7893	7.7497	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	2.1844	2.7239	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	436.9720	380.6152	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	1.7472	1.5016	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	47.2189	59.1881	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	470.9539	416.0329	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	528.7809	470.8881	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	30.9499	39.2776	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	503.6926	448.6164	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	25.8247	32.3943	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	533.4629	478.2278	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	994.0527	920.7441	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	22.2140	26.5312	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.9659	3.4942	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	102.6944	87.3049	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	562.0674	505.7572	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	28.0147	32.5986	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	16.8698	19.6181	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	587.4268	532.3066	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.62 Put	12,000	611.4503	557.2285	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2260.4261	2173.5125	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	22.3028	25.4153	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	9.4871	8.0529	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	13.50 Put	150	147.6892	131.0210	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	49.0049	55.7459	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	38.3390	43.2423	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	48.0100	43.1137	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	243.7021	270.0204	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1569.6206	1494.0085	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	66.3150	74.4582	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	12.6664	10.4120	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	188.7639	169.7718	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	68.2186	74.3650	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	61.4300	66.8487	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	286.0063	260.4260	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	104.4898	114.8995	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	897.7665	841.1565	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	62.8757	67.0312	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	14.6509	12.4658	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	224.2973	203.3184	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	93.0550	98.8722	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	87.9936	93.4042	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	15.5450	12.8097	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	250.3319	227.8417	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	111.4200	118.2072	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	108.8609	115.4431	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	15.4645	14.2603	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	279.0036	257.1205	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	127.7262	138.0437	0.0000	0.0000	0	0.00		
			<u>272,382</u>					0.00	0.00	7,355,517.00	0.00
Total			291,048					1,254.00	17,807,324.50	11,105,875.00	39,763,590,709.70
Future											
Jun 2016	EUUS	Future	10,571	1.1463	1.1333	0.0000	0.0000	0	0.00		
			<u>10,571</u>					0.00	0.00	247,678.00	2,809,269,961.00
Total			10,571					0.00	0.00	247,678.00	2,809,269,961.00
Future											
Jun 2016	ZAAD	Future	7,739	10.8777	10.9560	10.8999	10.8999	25	272,497.50		
Sep 2016	ZAAD	Future	1,434	11.0493	11.1314	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	380	11.2136	11.2983	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,348	11.3693	11.4571	0.0000	0.0000	0	0.00		
			<u>13,901</u>					25.00	272,497.50	2,827,349.00	23,175,215,582.70
Total			13,901					25.00	272,497.50	2,859,726.00	23,175,215,582.70

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Future											
Jun 2016	ZACR	Future	230	2.1997	2.2140	0.0000	0.0000	0	0.00		
			230					0.00	0.00	109,314.00	2,492,459,546.00
		Total	230					0.00	0.00	109,314.00	2,492,459,546.00
Future											
Jun 2016	ZAEU	Future	72,098	16.3826	16.3051	16.4100	16.3133	325	5,315,652.50		
Sep 2016	ZAEU	Future	8,656	16.7618	16.6827	16.7042	16.7042	49	818,505.80		
Dec 2016	ZAEU	Future	11,367	17.1268	17.0494	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	17.4708	17.4004	0.0000	0.0000	0	0.00		
			94,621					374.00	6,134,158.30	8,341,089.00	111,039,828,564.60
Option											
Jun 2016	ZAEU	14.20 Put	6,000	8.3132	8.1366	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	150.1584	170.7060	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	654.4664	604.8741	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	565.2177	615.1436	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	822.7241	881.3419	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1482.3201	1552.2324	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	6.6537	7.1180	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	17.00 Call	700	699.0874	672.5183	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	672.7284	710.4137	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	923.0351	966.2997	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	273.1199	269.4719	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	220.9102	218.4570	0.0000	0.0000	0	0.00		
			41,922					0.00	0.00	4,675,743.00	0.00
		Total	136,543					374.00	6,134,158.30	13,016,832.00	111,039,828,564.60
Future											
Jun 2016	ZAFR	Future	3,909	14.9370	14.8647	0.0000	0.0000	0	0.00		
			3,909					0.00	0.00	527,558.00	5,330,883,797.90
		Total	3,909					0.00	0.00	527,558.00	5,330,883,797.90
Future											
Jun 2016	ZAGB	Future	57,258	20.9263	20.9756	20.9947	20.9561	22	461,552.60		
Sep 2016	ZAGB	Future	24,275	21.3505	21.4029	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	Future	5	21.7546	21.8118	0.0000	0.0000	0	0.00		
			81,538					22.00	461,552.60	5,679,074.00	89,861,370,395.20
Option											
Jun 2016	ZAGB	24.30 Call	1,300	6.5883	7.5613	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	4.1966	4.6994	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	51.4503	49.7898	0.0000	0.0000	0	0.00		

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Dec 2016	ZAGB	18.41 Put	783	132.7147	127.6106	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	990.6507	973.1024	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	2004.9211	1975.4829	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	447.4624	467.0159	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	192.4931	202.0486	0.0000	0.0000	0	0.00
			<u>20,904</u>					<u>0.00</u>	<u>0.00</u>
	Total		102,442					22.00	461,552.60
									7,328,863.00
									89,861,370,395.20
Future									
Jun 2016	ZAJY	Future	4,799	0.1336	0.1326	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,148	0.1367	0.1357	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	5,961	0.1397	0.1387	0.0000	0.0000	0	0.00
			<u>11,908</u>					<u>0.00</u>	<u>0.00</u>
	Total		11,908					0.00	0.00
									731,660.00
									7,661,811,113.80
Future									
Jun 2016	ZAKS	Future	1,266	0.1403	0.1414	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
	Total		1,266					0.00	0.00
									17,917.00
									245,097,110.00
Future									
Jun 2016	ZANN	Future	11,085	0.0697	0.0695	0.0000	0.0000	0	0.00
			<u>11,085</u>					<u>0.00</u>	<u>0.00</u>
	Total		11,085					0.00	0.00
									1,020,697.00
									5,840,828,390.00
Future									
Jun 2016	ZAUM	Future	978	14.2913	14.3871	14.3352	14.2444	20	28,586,520.00
Sep 2016	ZAUM	Future	331	14.5745	14.6737	0.0000	0.0000	0	0.00
Dec 2016	ZAUM	Future	22	14.8401	14.9430	0.0000	0.0000	0	0.00
Mar 2017	ZAUM	Future	54	15.0871	15.1962	0.0000	0.0000	0	0.00
			<u>1,385</u>					<u>20.00</u>	<u>28,586,520.00</u>
	Total		1,385					20.00	28,586,520.00
									122,225.00
									134,479,385,780.00
Future									
Jun 2016	ZAUS	Future	618,514	14.2913	14.3871	14.3706	14.2360	49,604	713,655,288.80
Sep 2016	ZAUS	Future	183,314	14.5745	14.6737	14.6200	14.5337	885	12,886,226.50
Dec 2016	ZAUS	Future	60,771	14.8401	14.9430	14.8963	14.8963	4,666	69,476,581.80
Mar 2017	ZAUS	Future	4,747	15.0871	15.1962	15.0923	15.0923	300	4,527,690.00
Jun 2017	ZAUS	Future	1,300	15.3594	15.4706	0.0000	0.0000	0	0.00
			<u>868,646</u>					<u>55,455.00</u>	<u>800,545,787.10</u>
	Total								
									109,451,757.00
									1,178,317,091,335.80
Option									

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Jun 2016	ZAUS	12.16 Put	330	3.1603	2.9477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.0686	10.7812	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.5449	13.7508	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	31.4703	25.9932	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	863.3735	946.8052	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	72.0735	59.7052	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	77.6637	64.3958	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	50,071	214.2537	183.3500	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	256.1172	221.0750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	302.6629	263.3921	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	327.6867	286.2816	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	442.5356	390.3870	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	474.2383	420.0347	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	202.1246	236.0370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	180.7713	211.8757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	684.4609	619.0882	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	722.4796	655.4597	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	146.1550	172.4349	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	808.7102	738.2940	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	816.7157	746.0055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	132.1884	156.4165	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	840.8884	769.3165	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	114.2531	135.9030	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	43.2844	52.6459	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	33.5750	41.7667	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	28.2820	35.2888	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1736.9820	1648.1888	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	23.7844	29.7587	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	18.9480	23.7801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1986.6736	1895.4716	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	16.7491	21.0502	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	15.6050	19.6269	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	2220.4374	2127.6985	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	11.1237	14.0300	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2367.6665	2274.2220	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	8.6492	10.9227	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	5.3999	6.8236	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	5.2068	6.5794	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	4.7536	6.0055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2713.4536	2618.9055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	4.2608	5.3813	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	4.0339	5.0935	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	2.7982	2.7763	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	2.7613	2.7343	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	2.7230	2.6905	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	2.7140	2.6801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	2.6025	2.5503	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.5716	2.5131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	1.3170	1.5038	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	152.2455	136.5881	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	272.1787	247.6785	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	625.6551	579.9097	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	656.9546	707.4047	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	742.3570	690.6080	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	510.0270	550.8781	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	231.2769	252.2085	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	198.9396	217.1443	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	181.2325	197.9114	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	176.8052	193.0986	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	147.1633	160.8281	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	110.1411	119.5257	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	101.1879	108.0615	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	40.5436	45.9610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	22.0905	18.7852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	220.8490	204.2073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	253.2089	234.5866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	294.3950	273.3476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	355.9290	331.4571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	702.9799	660.7438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	772.1599	727.5258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	810.7641	764.8448	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	867.5060	819.7869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	932.6114	882.3694	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	975.4749	923.6029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	987.8798	935.6477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1115.6466	1059.8921	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1122.2067	1066.2853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	690.6360	733.7639	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	660.6793	702.1882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1320.5793	1259.1882	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1370.4559	1307.9618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1538.9996	1473.0529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1690.9392	1622.2043	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1846.3781	1775.5243	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	16.47 Put	1,365	2062.7957	1988.5958	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	2111.8324	2036.9321	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	2244.1396	2167.4545	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	371.7476	396.4885	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	359.5775	383.5175	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	352.2131	375.6603	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	268.2192	282.3584	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	244.9500	257.3574	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	240.8467	252.9458	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	216.9161	227.2228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	194.7742	203.4143	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	186.5830	199.1186	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	184.6974	198.1877	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	171.0989	186.2811	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	162.5475	177.1286	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	128.7027	140.8127	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	125.3731	137.2314	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	121.4828	133.0446	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	112.8354	123.7295	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	105.3200	115.6234	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	100.9290	110.8826	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	93.6522	103.0177	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	90.6858	99.8086	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	67.6712	74.8424	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	64.0630	70.9158	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	56.1288	62.2677	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	54.2954	60.2666	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	1159.5805	1107.9633	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1242.3501	1188.6047	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1469.7831	1410.7085	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1497.5287	1437.8473	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2259.9565	2186.6908	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	356.6181	374.1713	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	355.7838	373.2781	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	314.1826	328.6340	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	290.9015	303.6218	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	134.1120	143.7493	0.0000	0.0000	0	0.00		
			<u>1,479,512</u>					<u>0.00</u>	<u>0.00</u>	<u>24,066,092.00</u>	<u>0.00</u>
	Total		2,348,158					55,455.00	800,545,787.10	133,517,849.00	1,178,317,091,335.80

<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		2,957,245					57,150.00	853,807,840.00	178,102,291	1,634,396,859,837.70
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