



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jun 2016	DAEU	Future	74	17.0290	17.4272	0.0000	0.0000	0	0.00		
			<u>74</u>					<u>0.00</u>	<u>0.00</u>	103 213.00	1 303 136 362.40
		Total	74					0.00	0.00	392 813.00	1 303 136 362.40
Future											
Apr 2017	DAGB	Future	73	23.0777	23.7666	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	37 662.00	588 000 883.20
Option											
Sep 2016	DAGB	21.20 Put	12,264	567.0710	360.7933	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	112.2464	174.7955	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	175 007.00	0.00
		Total	24,601					0.00	0.00	212 669.00	588 000 883.20
Future											
Jun 2016	DAUS	Future	300	14.9167	15.3056	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.9167	15.3087	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	1,013	14.9789	15.3734	0.0000	0.0000	1	15,019.70		
Jul 2016	DAUS	Future	370	15.0238	15.4195	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.0597	15.4564	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.0627	15.4595	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,522	15.0657	15.4626	0.0000	0.0000	198	2,990,532.60		
Aug 2016	DAUS	Future	1,900	15.0867	15.4841	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.1165	15.5148	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,467	15.1582	15.5578	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.2094	15.6105	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.4842	15.8934	0.0000	0.0000	0	0.00		
			<u>10,826</u>					<u>199.00</u>	<u>3,005,552.30</u>	3 838 406.00	41 115 632 466.70
Option											
Jun 2016	DAUS	14.52 Put	1,000	2.5066	4.5684	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.80 Put	5,000	883.4247	514.7293	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	15.87 Call	2,500	0.0933	15.7584	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.88 Call	5,000	0.0896	15.1999	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.89 Call	2,500	0.0862	14.6621	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	18.1928	8.3024	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	39.9209	15.9216	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.68 Call	5,000	2.0276	37.5458	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1.1166	26.1202	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	41.8255	8.6671	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Call	2,500	110.8814	0.0000	0.0000	0.0000	5,000	0.00
Jun 2016	DAUS	15.60 Put	15,000	688.8876	395.4125	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.61 Call	2,500	27.9017	126.0007	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	80.2279	29.7122	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	380.0845	196.5989	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	5.2235	22.6476	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0530	0.0587	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	6.7765	2.6505	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	119.4247	51.6344	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	8.7715	34.9425	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	4.2562	15.6846	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	789.7893	515.9669	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	66.2698	163.9918	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	152.3049	73.2121	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	12,000	701.4668	460.6047	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1612.8818	1279.7618	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	9.4161	20.3501	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	1.1662	0.7009	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	23.5445	15.4856	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	37.3220	75.6074	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	24.9575	51.9246	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	419.3470	271.0503	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	11.0384	7.7524	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	331.4516	511.2056	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	271.2700	422.4678	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	986.0748	736.6808	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	62.7684	108.4642	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	234.0733	367.0327	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.31 Call	10,000	194.8252	305.9066	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	3.9793	2.9667	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	53.8443	35.5891	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	62.3474	104.5897	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	51.3336	86.8053	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	36,130	98.7393	65.0854	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2016	DAUS	17.30 Call	36,130	116.9290	183.7389	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	473.9297	331.7448	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	50.0080	74.8776	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	6.6319	5.5687	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	84.4608	55.1538	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	89.8087	135.0250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	82.4026	122.2233	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	8.8036	7.3455	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	106.7660	67.5149	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	114.1071	153.1574	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	110.6756	146.9164	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	558.6410	412.9138	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	458.0195	605.3060	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.26 Put	9,615	86.2077	50.2082	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	15.60 Put	9,615	929.7998	730.6905	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	17.09 Call	9,615	342.1431	452.2086	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.9685	9.4104	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	126.9987	76.5777	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	141.5333	178.6058	0.0000	0.0000	0	0.00		
			<u>310,791</u>					<u>5,000.00</u>	<u>0.00</u>	<u>7 769 072.00</u>	<u>0.00</u>
Total			321,617					5,199.00	3,005,552.30	11 607 478.00	41 115 632 466.70
Future											
Jun 2016	EUUS	Future	13,410	1.1364	1.1332	0.0000	0.0000	0	0.00		
Sep 2016	EUUS	Future	25	1.1404	1.1371	0.0000	0.0000	0	0.00		
			<u>13,435</u>					<u>0.00</u>	<u>0.00</u>	<u>250 992.00</u>	<u>2 847 360 194.00</u>
Total			13,435					0.00	0.00	250 992.00	2 847 360 194.00
Future											
Jun 2016	ZAAD	Future	6,948	11.0064	11.2202	0.0000	0.0000	100	1,101,400.00		
Sep 2016	ZAAD	Future	5,868	11.1839	11.4018	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	1,029	11.3557	11.5772	11.3978	11.3978	20	227,956.00		
Mar 2017	ZAAD	Future	4,685	11.5205	11.7465	0.0000	0.0000	0	0.00		
			<u>18,530</u>					<u>120.00</u>	<u>1,329,356.00</u>	<u>2 844 992.00</u>	<u>23 375 575 070.60</u>
Total			18,530					120.00	1,329,356.00	2 877 369.00	23 375 575 070.60
Future											
Jun 2016	ZACR	Future	230	2.2735	2.3386	0.0000	0.0000	0	0.00		
			<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>109 514.00</u>	<u>2 497 225 446.00</u>
Total			230					0.00	0.00	109 514.00	2 497 225 446.00

<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>	
Future										
Jun 2016	ZAEU	Future	103,774	16.9650	17.3616	17.0331	16.9965	635	10,815,363.50	
Sep 2016	ZAEU	Future	20,372	17.3584	17.7646	17.5994	17.3895	390	6,837,877.50	
Dec 2016	ZAEU	Future	12,558	17.7373	18.1516	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	4,000	18.1018	18.5255	0.0000	0.0000	0	0.00	
			<u>140,704</u>					<u>1,025.00</u>	<u>17,653,241.00</u>	<u>8 633 260.00</u>
Option										
Jun 2016	ZAEU	14.20 Put	6,000	0.0259	0.0384	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.70 Put	2,912	1.6240	1.8863	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1009.2205	1404.6355	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	16.63 Put	7,000	60.4126	17.7384	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.00 Put	564	191.9947	73.4536	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.79 Put	3,500	832.8291	493.7025	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	19.85 Call	3,500	0.0453	0.3529	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	17.00 Call	700	900.8583	1172.9754	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	608.5033	494.1976	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	221.7531	257.0935	0.0000	0.0000	0	0.00	
			<u>36,098</u>					<u>0.00</u>	<u>0.00</u>	<u>4 687 391.00</u>
		Total	176,802					1,025.00	17,653,241.00	13 320 651.00
Future										
Jun 2016	ZAFR	Future	5,055	15.3693	15.6680	0.0000	0.0000	0	0.00	
			<u>5,055</u>					<u>0.00</u>	<u>0.00</u>	<u>532 538.00</u>
		Total	5,055					0.00	0.00	532 538.00
Future										
Jun 2016	ZAGB	Future	43,956	21.5919	22.2377	21.8500	21.5924	28,259	618,204,724.40	
Sep 2016	ZAGB	Future	57,148	22.0341	22.6931	0.0000	0.0000	27,716	618,726,440.80	
Dec 2016	ZAGB	Future	152	22.4587	23.1313	22.4500	22.4385	5	112,216.10	
Mar 2017	ZAGB	Future	50	22.8655	23.5473	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	23.3056	23.9979	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	23.4329	24.0957	0.0000	0.0000	0	0.00	
			<u>111,351</u>					<u>55,980.00</u>	<u>1,237,043,381.30</u>	<u>5 827 992.00</u>
Option										
Jun 2016	ZAGB	24.30 Call	1,300	0.1812	4.3107	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	0.0714	0.0490	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	783.1009	1085.4741	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	188.0733	281.7724	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	45.5978	41.1097	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	90.3437	56.0661	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	782.7988	569.5752	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1633.4195	1269.2309	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	ZAGB	24.46 Call	4,885	663.5508	864.3518	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	285.9669	381.4763	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1 652 089.00
		Total	133,555					55,980.00	1,237,043,381.30	7 480 081.00 93 234 758 189.10
Future										
Jun 2016	ZAJY	Future	4,799	0.1391	0.1434	0.1393	0.1393	8	111,440.00	
Sep 2016	ZAJY	Future	1,183	0.1424	0.1467	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1455	0.1500	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	104	0.1486	0.1531	0.0000	0.0000	0	0.00	
			12,127					8.00	111,440.00	732 051.00 7 667 540 413.80
		Total	12,127					8.00	111,440.00	732 051.00 7 667 540 413.80
Future										
Jun 2016	ZAKS	Future	1,266	0.1475	0.1515	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	17 917.00 245 097 110.00
		Total	1,266					0.00	0.00	17 917.00 245 097 110.00
Future										
Jun 2016	ZANN	Future	11,085	0.0750	0.0769	0.0000	0.0000	0	0.00	
			11,085					0.00	0.00	1 020 697.00 5 840 828 390.00
		Total	11,085					0.00	0.00	1 020 697.00 5 840 828 390.00
Future										
Jun 2016	ZAUM	Future	636	14.9283	15.3211	15.1609	14.9790	26	39,170,380.00	
Sep 2016	ZAUM	Future	370	15.2216	15.6231	15.4582	15.3108	315	485,375,900.00	
Dec 2016	ZAUM	Future	59	15.4999	15.9095	15.6397	15.6397	3	4,691,910.00	
Mar 2017	ZAUM	Future	51	15.7627	16.1802	0.0000	0.0000	0	0.00	
			1,116					344.00	529,238,190.00	125 485.00 139 543 521 560.00
		Total	1,116					344.00	529,238,190.00	130 008.00 139 543 521 560.00
Future										
Jun 2016	ZAUS	Future	547,267	14.9283	15.3211	15.1939	14.9300	272,635	4,129,386,500.40	
Sep 2016	ZAUS	Future	362,579	15.2216	15.6231	15.4801	15.2275	268,738	4,142,336,068.70	
Dec 2016	ZAUS	Future	74,610	15.4999	15.9095	15.7720	15.5000	7,379	115,685,338.70	
Mar 2017	ZAUS	Future	8,284	15.7627	16.1802	0.0000	0.0000	540	8,606,520.00	
Jun 2017	ZAUS	Future	9,801	16.0415	16.4683	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	70	16.0825	16.5150	0.0000	0.0000	36	573,336.00	
Dec 2017	ZAUS	Future	70	16.1236	16.5616	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	16.1646	16.6083	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	16.2671	16.7254	0.0000	0.0000	1,000	15,155,000.00	

<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>
			1,002,821					550,328.00	8,411,742,763.80
									112 200 413.00
									1 220 976 445 916.00
Option									
Jun 2016	ZAUS	12.16 Put	330	0.0127	0.0120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	0.0974	0.0813	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	0.1266	0.1063	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	0.2303	0.1940	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1428.8914	1821.5870	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	0.5914	0.4870	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	0.6512	0.5346	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	32,394	3.2423	1.7619	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	4.6734	2.1897	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	6.7979	2.7510	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	8.9333	3.0971	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	19.2686	4.5056	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	24.4752	5.1408	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	493.9479	866.3806	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	30.8239	5.8877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	299.5004	637.1372	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	244.1238	565.2938	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	102.8673	26.6785	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	122.1181	33.7749	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	156.3048	439.1779	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	173.4765	54.4814	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	179.0740	56.7501	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	124.7612	385.0784	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	196.4612	63.9784	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	88.8824	314.0056	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.50 Put	66,500	589.2714	294.8324	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	35,521	11.0298	86.9875	0.0000	0.0000	2,521	0.00
Jun 2016	ZAUS	15.60 Put	2,509	682.7298	365.8875	0.0000	0.0000	2,459	0.00
Jun 2016	ZAUS	15.75 Call	7,000	5.8353	55.0368	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	3.8353	33.8277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	67,150	2.9624	24.1093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,105	1074.6624	703.0093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	2.3260	17.5099	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1.7384	11.9962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1333.3313	949.9034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	1.5016	9.8122	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	1.3852	8.7563	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	0.8577	5.1564	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1722.2767	1332.6303	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	0.5401	3.5375	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	16.93 Call	700	0.2348	1.7809	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	0.2205	1.6864	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	0.1888	1.4728	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2071.8888	1680.3728	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	0.1569	1.2541	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	0.1432	1.1581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	0.0161	0.1322	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	0.0211	0.1141	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	0.0281	0.0968	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	0.0301	0.0930	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	0.0753	0.0743	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	0.1013	0.0832	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	0.2318	0.1179	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	51.5539	32.9380	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	99.1978	66.7274	0.0000	0.0000	560	0.00
Sep 2016	ZAUS	14.20 Put	2,000	203.0042	133.8175	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	294.2800	200.4985	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	953.3620	1250.2587	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	331.7620	227.1587	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	372.0210	256.1658	0.0000	0.0000	560	0.00
Sep 2016	ZAUS	15.00 Call	1,300	730.9971	984.4216	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	509.3971	361.3216	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	859.9124	648.9552	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	635	927.0342	706.2775	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	253.1233	367.7982	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	231.1107	337.3590	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	227.9036	332.9059	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	221.6334	324.1802	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	178.3910	265.7605	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	124.6768	189.8690	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	108.2391	165.7671	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	40.0046	55.8614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.3816	10.5951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	101.3178	61.0706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	121.3946	75.2311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	147.9233	94.4228	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	189.2759	125.2202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	259.6579	183.7437	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	315.4442	229.6901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.23 Put	0	324.4493	236.8861	0.0000	0.0000	952	0.00
Dec 2016	ZAUS	14.50 Put	23,489	414.4468	308.7304	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	465.6977	347.9867	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	14.70 Put	4,000	494.7462	370.4164	0.0000	0.0000	800	0.00
Dec 2016	ZAUS	14.80 Put	40,000	537.9993	404.0393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	587.9473	444.7118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	621.0066	472.6717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	28,368	630.6329	480.8418	0.0000	0.0000	1,000	0.00
Dec 2016	ZAUS	15.20 Put	6,985	731.2552	566.9757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	736.4912	571.4895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	939.4943	1170.5386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	839.5943	661.0386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	896.4518	1120.4826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	896.5518	710.9826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	938.0570	747.0692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1005.0235	805.6363	0.0000	0.0000	127,026	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1080.4376	872.0435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.81 Put	0	1086.8315	877.6963	0.0000	0.0000	1,904	0.00
Dec 2016	ZAUS	15.86 Put	22,600	1119.0416	906.2163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1211.6738	988.8592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1349.9829	1112.9037	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1545.5588	1290.4743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1590.3041	1331.7104	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	555.2162	705.0706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1711.7442	1444.1287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	472.3440	603.6828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	463.9263	593.4305	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	461.8506	590.8972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	363.5947	468.6102	0.0000	0.0000	63,513	0.00
Dec 2016	ZAUS	17.66 Call	22,600	339.1863	437.5638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	334.8206	431.9954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	293.3255	378.9007	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.03 Call	0	289.6371	374.1656	0.0000	0.0000	952	0.00
Dec 2016	ZAUS	18.06 Call	1,400	286.0031	369.4975	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	281.2431	363.3773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	247.5788	314.4974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	216.3645	265.4166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	210.7704	258.0670	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	209.5608	256.4757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	200.8488	245.0211	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	195.3788	237.8284	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	173.7225	209.3404	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	171.5854	206.5271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	166.3150	203.2361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	154.5757	195.8948	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	20.08 Call	600	144.3569	189.4833	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	138.3794	185.7199	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	128.4618	179.4460	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.36 Call	368	124.4147	176.4358	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	92.9336	134.3609	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	87.9848	127.6633	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.24 Call	5,700	77.0905	112.8252	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.30 Call	69,895	74.5708	109.3735	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.23 Put	90	806.5432	646.7263	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.36 Put	7,160	875.2870	703.4584	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.70 Put	6,370	1067.8735	873.9436	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1091.7001	895.3775	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1763.6456	1511.9966	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	441.5218	541.8046	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	440.1072	540.0769	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	371.2253	453.1544	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	338.6873	403.9091	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	184.4384	244.3605	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	15.78 Put	3,155	1167.7726	976.4598	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	19.71 Call	3,155	513.9506	596.6668	0.0000	0.0000	0	0.00	
			<u>1,786,336</u>					<u>202,247.00</u>	<u>0.00</u>	<u>25 714 797.00</u>
		Total	2,789,157					752,575.00	8,411,742,763.80	137 915 210.00
										1 220 976 445 916.00
		Grand Total	3,508,650					815,251.00	10 200 123 924.40	183,505,588
										1,692,332,549,088.90