



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Apr 2016	DAEU	Future	11	16.8414	17.0356	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	16.8827	17.0771	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.8902	17.0844	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.9944	17.1897	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	17.0174	17.2130	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>
<b>Total</b>			<b>112</b>					<b>0.00</b>	<b>0.00</b>	<b>392 527.00</b>	<b>1 298 181 716.00</b>
<b>Future</b>											
Apr 2016	DAGB	Future	121	20.9967	21.0698	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.0512	21.1240	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	123	21.0567	21.1294	0.0000	0.0000	20	422,600.00		
Apr 2017	DAGB	Future	73	22.6792	22.7653	0.0000	0.0000	0	0.00		
			<u>474</u>					<i>20.00</i>	<i>422,600.00</i>	<i>37 025.00</i>	<i>574 427 557.80</i>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	736.4173	907.4723	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	127.8396	240.1259	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>
<b>Total</b>			<b>25,002</b>					<b>20.00</b>	<b>422,600.00</b>	<b>193 106.00</b>	<b>574 427 557.80</b>
<b>Future</b>											
Apr 2016	DAUS	Future	0	14.6543	14.9351	0.0000	0.0000	200	2,948,430.00		
Apr 2016	DAUS	Future	2,187	14.7202	14.9411	0.0000	0.0000	78	1,146,716.40		
Apr 2016	DAUS	Future	875	14.7347	14.9559	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.7523	14.9735	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.7582	14.9793	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.7611	14.9823	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.7757	14.9969	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	14.7933	15.0145	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	14.8021	15.0233	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	14.8108	15.0323	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.8137	15.0352	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.8224	15.0442	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.8369	15.0590	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	14.8427	15.0650	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,165	14.8544	15.0768	0.0000	0.0000	206	3,072,724.80		
Jun 2016	DAUS	Future	264	14.8805	15.1036	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.9385	15.1632	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.0207	15.2476	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.0772	15.3055	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.1188	15.3481	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.1694	15.3999	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.4436	15.6792	0.0000	0.0000	0	0.00		
			<u>21,573</u>					<u>484.00</u>	<u>7,167,871.20</u>	<u>3 725 324.00</u>	<u>39 399 162 126.10</u>

Option

Apr 2016	DAUS	14.86 Put	200	204.5705	114.0879	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	13.5384	57.9532	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	3.8997	19.0123	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1380.9574	1161.8628	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	5.1702	5.3544	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	11.9250	48.2317	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	0.0957	0.5926	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	39.6793	116.2856	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	2.0657	4.3043	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0262	0.0408	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	5.8857	6.3594	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	27.4979	66.1823	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	6.4098	13.3353	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	3.0231	5.5879	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	332.3100	244.7842	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	177.9561	289.6387	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	114.4457	82.6799	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	107.8802	177.9750	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	356.1033	277.0061	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.3736	1.3085	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	32.2385	25.2776	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	93.7178	139.6407	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	46.8324	73.5246	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.7902	4.4292	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	255.0005	343.2286	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	325.9085	258.3188	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	191.0014	260.1687	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	16.09 Call	10,000	162.1548	219.3528	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	682.0633	570.9592	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	127.2428	170.9149	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.1805	4.7186	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	74.4724	62.3331	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	141.2823	187.2251	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	100.5364	135.0602	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.72 Call	224	656.6329	803.8810	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1813.5770	1643.4537	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	87.9228	108.4467	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.8421	7.2874	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	110.8116	93.0840	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	166.5862	210.1554	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	136.0985	172.3656	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	38.1029	29.0925	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	531.7687	638.1608	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1217.5120	1082.2007	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	190.4912	235.1678	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.4644	9.8999	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	143.0376	117.8509	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	180.5345	221.4685	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	160.0957	196.7217	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	216.5840	183.5344	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	255.7721	309.2210	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	675.6980	587.9884	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	147.1958	171.2640	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.5206	14.2387	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	168.9915	142.2250	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	200.6292	240.3799	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	190.6001	224.4150	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	19.7619	20.4835	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	192.0001	164.5615	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	221.8615	253.9878	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	217.0886	248.3280	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	25.8614	25.8659	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	214.1980	186.7061	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	243.8844	275.2806	0.0000	0.0000	0	0.00
			<u>332,898</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>354,471</b>				<b>484.00</b>	<b>7,167,871.20</b>
									<b>11 009 709.00</b>
									<b>39 399 162 126.10</b>

**Future**

Jun 2016	EUUS	Future	9,121	1.1460	1.1421	0.0000	0.0000	0	0.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			9,121					0.00	0.00	246 168.00	2 792 103 326.00
		<b>Total</b>	<b>9,121</b>					<b>0.00</b>	<b>0.00</b>	246 168.00	2 792 103 326.00
<b>Future</b>											
Jun 2016	ZAAD	Future	6,776	11.2977	11.4101	11.3645	11.2477	181	2,050,399.90		
Sep 2016	ZAAD	Future	1,547	11.4697	11.5863	11.4000	11.4000	50	570,000.00		
Dec 2016	ZAAD	Future	330	11.6376	11.7564	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	11.7989	11.9208	0.0000	0.0000	0	0.00		
			12,869					231.00	2,620,399.90	2 819 409.00	23 084 889 600.00
		<b>Total</b>	<b>12,869</b>					<b>231.00</b>	<b>2,620,399.90</b>	2 851 786.00	23 084 889 600.00
<b>Future</b>											
Jun 2016	ZAEU	Future	80,946	17.0671	17.2637	17.1389	16.9900	675	11,521,078.00		
Sep 2016	ZAEU	Future	6,010	17.4553	17.6593	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	11,367	17.8338	18.0438	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	Future	2,500	18.1989	18.4138	0.0000	0.0000	0	0.00		
			100,823					675.00	11,521,078.00	8 307 026.00	110 472 384 190.70
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	15.7941	15.7602	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	104.7799	92.2396	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1260.4479	1438.6398	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	362.9019	315.9696	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	535.8615	470.1163	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1044.0547	930.9791	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	54.5134	74.7597	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	553.9318	511.0039	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	746.0763	690.2673	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	484.2901	526.2805	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	374.0701	392.1369	0.0000	0.0000	0	0.00		
			41,222					0.00	0.00	4 673 215.00	0.00
		<b>Total</b>	<b>142,045</b>					<b>675.00</b>	<b>11,521,078.00</b>	12 980 241.00	110 472 384 190.70
<b>Future</b>											
Jun 2016	ZAFR	Future	6,429	15.6992	15.9087	0.0000	0.0000	16	252,000.00		
			6,429					16.00	252,000.00	523 278.00	5 266 552 507.90
		<b>Total</b>	<b>6,429</b>					<b>16.00</b>	<b>252,000.00</b>	523 278.00	5 266 552 507.90
<b>Future</b>											
Jun 2016	ZAGB	Future	57,499	21.2442	21.3178	21.2706	21.2320	255	5,429,815.00		
Sep 2016	ZAGB	Future	1,813	21.6697	21.7491	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	Future	5	22.0851	22.1684	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			59,317					255.00	5,429,815.00	5 634 172.00	88 896 295 629.90	
<b>Option</b>												
	Jun 2016	ZAGB	24.30 Call	1,300	35.5216	77.3897	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	12.3724	28.9246	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	67.0551	104.8004	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	153.7605	225.9163	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	1030.5976	1138.6544	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1977.7991	2067.7235	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	684.5467	826.9710	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	340.3330	436.2912	0.0000	0.0000	0	0.00		
			20,904					0.00	0.00	1 648 089.00	0.00	
	<b>Total</b>		<b>80,221</b>					<b>255.00</b>	<b>5,429,815.00</b>	<b>7 282 261.00</b>	<b>88 896 295 629.90</b>	
<b>Future</b>												
	Jun 2016	ZAJY	Future	4,959	0.1382	0.1395	0.0000	0.0000	18	250,740.00		
	Sep 2016	ZAJY	Future	1,148	0.1414	0.1427	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,731	0.1445	0.1459	0.0000	0.0000	0	0.00		
			11,838					18.00	250,740.00	730 964.00	7 652 250 052.80	
	<b>Total</b>		<b>11,838</b>					<b>18.00</b>	<b>250,740.00</b>	<b>730 964.00</b>	<b>7 652 250 052.80</b>	
<b>Future</b>												
	Jun 2016	ZAKS	Future	1,266	0.1454	0.1472	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	17 917.00	245 097 110.00	
	<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>17 917.00</b>	<b>245 097 110.00</b>	
<b>Future</b>												
	Jun 2016	ZANN	Future	11,085	0.0694	0.0703	0.0000	0.0000	0	0.00		
			11,085					0.00	0.00	1 020 697.00	5 840 828 390.00	
	<b>Total</b>		<b>11,085</b>					<b>0.00</b>	<b>0.00</b>	<b>1 020 697.00</b>	<b>5 840 828 390.00</b>	
<b>Future</b>												
	Jun 2016	ZAUM	Future	983	14.8922	15.1155	15.1171	14.8788	49	73,290,330.00		
	Sep 2016	ZAUM	Future	168	15.1813	15.4120	15.2901	15.1684	10	15,229,250.00		
	Dec 2016	ZAUM	Future	34	15.4590	15.6948	0.0000	0.0000	0	0.00		
			1,185					59.00	88,519,580.00	121 287.00	133 089 478 720.00	
	<b>Total</b>		<b>1,185</b>					<b>59.00</b>	<b>88,519,580.00</b>	<b>125 810.00</b>	<b>133 089 478 720.00</b>	
<b>Future</b>												
	Jun 2016	ZAUS	Future	623,084	14.8922	15.1155	15.1300	14.8130	97,273	1,452,968,355.10		
	Sep 2016	ZAUS	Future	167,323	15.1813	15.4120	15.4000	15.0957	6,826	102,520,705.80		
	Dec 2016	ZAUS	Future	49,024	15.4590	15.6948	0.0000	0.0000	4,000	62,319,000.00		

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Mar 2017	ZAUS	Future	4,147	15.7222	15.9626	0.0000	0.0000	190	2,993,925.00
Jun 2017	ZAUS	Future	1,300	15.9835	16.2209	0.0000	0.0000	1,300	21,105,890.00
			<u>844,878</u>					<u>109,589.00</u>	<u>1,641,907,875.90</u>
									<u>108 790 251.00</u>
									<u>1 168 632 871 498.30</u>
<b>Option</b>									
Jun 2016	ZAUS	12.16 Put	330	6.2665	5.6235	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	20.4217	18.1578	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	23.4654	20.8200	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	31.8790	28.1311	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1445.5869	1659.3198	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	53.3869	43.8198	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	56.7989	45.7804	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	135.9165	106.9114	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	188.2246	148.5756	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	204.0574	160.6302	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	275.9468	218.0236	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	296.0866	234.8156	0.0000	0.0000	7,000	0.00
Jun 2016	ZAUS	14.78 Call	25,500	537.1651	679.5327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	435.2029	352.8275	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	461.3910	375.3924	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	467.8530	598.7115	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	523.1883	427.9353	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	529.0965	432.9066	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	439.2179	563.5178	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	547.0179	448.0178	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	218.2315	0.0000	0.0000	0.0000	14,000	0.00
Jun 2016	ZAUS	15.90 Call	900	189.2192	254.3779	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	172.0395	232.5094	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1279.8395	1117.0094	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	156.4286	212.4926	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	138.2587	189.0157	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1502.1829	1328.4792	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	129.3867	177.4724	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	124.5818	171.2006	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1714.6111	1532.7914	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	103.7445	144.3598	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1850.1473	1663.9940	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	90.5763	127.1318	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	70.5054	100.1344	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	69.1680	98.3189	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	65.9369	93.9283	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2173.7369	1978.4283	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	62.2687	88.9248	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	60.5152	86.5291	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	25.1948	38.5597	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	23.0569	36.3095	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	20.8187	33.9624	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	20.2912	33.4095	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	13.5479	26.0243	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	11.5511	23.6795	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	6.7088	17.4534	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	112.0793	91.0660	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	207.9216	174.8735	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	463.2885	402.2131	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	554.8185	479.7153	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	890.0681	1031.4011	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	469.5006	553.2298	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	418.2032	493.7595	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	389.4047	460.2109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	329.0824	392.8070	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	257.8349	309.3969	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	234.3484	281.7085	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	124.3478	143.9887	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	23.9096	24.6643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	164.4722	143.9263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	192.8554	168.9144	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	229.4044	201.2052	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	284.6316	250.2569	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	544.9659	490.4055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	602.3981	538.3534	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	634.6244	567.1783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	682.2224	610.9134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	736.6774	661.0900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	772.4492	694.1313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	782.8259	703.7313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	890.4126	803.5080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	895.9713	808.6741	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1063.6833	1204.8180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1064.3729	965.7163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1107.1864	1005.6469	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1253.0042	1142.4056	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1386.2277	1267.9455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1525.7188	1399.3623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1721.7212	1586.3609	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1766.3986	1629.1104	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.69 Put	6,600	1887.4015	1745.1113	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	623.8697	713.7018	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	606.1088	693.9244	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	595.3067	681.8675	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	461.2192	530.1469	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	407.5715	468.9697	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	364.2449	413.7722	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	328.1392	370.4238	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	321.5668	362.7461	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	320.1406	361.0785	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	309.8276	349.0127	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	303.3072	341.3814	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	277.1370	310.6911	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	274.5041	307.6156	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	267.6949	304.0098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	252.4009	295.9236	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	238.9179	283.7930	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	230.9515	274.6994	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	217.5940	259.4223	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	212.0896	253.1158	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	168.0217	202.3659	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	160.8572	194.0668	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	144.8056	175.4176	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	141.0329	171.0225	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	940.7026	859.6063	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1013.0817	927.4973	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1213.9173	1116.7401	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1238.3716	1140.0755	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1921.6467	1790.6743	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	557.4220	628.4433	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	555.9548	626.7936	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	485.2050	542.9553	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	450.8272	499.7894	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	267.6173	316.4028	0.0000	0.0000	0	0.00		
			<u>1,408,102</u>					<u>21,000.00</u>	<u>0.00</u>	<u>23 950 135.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,252,980</b>					<b>130,589.00</b>	<b>1,641,907,875.90</b>	<b>132 740 386.00</b>	<b>1 168 632 871 498.30</b>
	<b>Grand Total</b>		<b>2,908,624</b>					<b>132,347.00</b>	<b>1 758 091 960.00</b>	<b>177,128,704</b>	<b>1,621,217,489,290.80</b>