



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Apr 2016	DAEU	Future	11	16.4507	16.7119	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	16.4872	16.7526	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	1	16.4942	16.7599	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	16.5966	16.8647	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	1	16.6193	16.8877	0.0000	0.0000	0	0.00	
			<u>112</u>					<i>0.00</i>	<i>0.00</i>	
<b>Total</b>			<b>112</b>					<b>0.00</b>	<b>0.00</b>	
									<i>102 927.00</i>	<i>1 298 181 716.00</i>
									<b>392 527.00</b>	<b>1 298 181 716.00</b>
<b>Future</b>										
Apr 2016	DAGB	Future	121	20.7177	20.8934	0.0000	0.0000	0	0.00	
Apr 2016	DAGB	Future	157	20.7671	20.9477	0.0000	0.0000	0	0.00	
May 2016	DAGB	Future	123	20.7727	20.9532	0.0000	0.0000	0	0.00	
Apr 2017	DAGB	Future	73	22.3726	22.5780	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>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	843.8075	759.7076	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	98.4045	111.2554	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	
<b>Total</b>			<b>25,002</b>					<b>0.00</b>	<b>0.00</b>	
									<i>156 081.00</i>	<i>0.00</i>
									<b>193 106.00</b>	<b>574 427 557.80</b>
<b>Future</b>										
Apr 2016	DAUS	Future	2,187	14.5726	14.6917	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	875	14.5841	14.7062	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	267	14.6014	14.7237	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	107	14.6071	14.7296	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	1,100	14.6100	14.7325	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	733	14.6243	14.7472	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	825	14.6415	14.7648	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	550	14.6501	14.7735	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	1,880	14.6587	14.7823	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	100	14.6617	14.7853	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.6704	14.7940	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.6850	14.8086	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	14.6908	14.8145	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,475	14.7025	14.8262	0.0000	0.0000	500	7,346,000.00		
Jun 2016	DAUS	Future	264	14.7287	14.8525	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.7865	14.9108	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.8682	14.9934	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.9244	15.0501	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.9658	15.0919	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.0161	15.1427	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.2861	15.4167	0.0000	0.0000	0	0.00		
			<u>21,883</u>					<u>500.00</u>	<u>7,346,000.00</u>	<u>3 725 824.00</u>	<u>39 406 508 126.10</u>

Option

Apr 2016	DAUS	14.86 Put	200	294.1197	205.1222	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	0.3942	6.0881	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.50 Call	5,000	0.0832	1.4846	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	1527.4249	1408.4394	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	7.4063	6.2394	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	3.4837	8.5277	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	0.0385	0.0686	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	10.5024	25.8331	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.5090	1.3842	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0000	0.0249	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	4.4058	4.8839	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	10.1939	20.2934	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	2.2660	4.7798	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	1.0009	2.2518	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	401.3432	337.8089	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	109.3255	157.4343	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	139.5764	115.7427	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	65.2324	93.9499	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	415.6231	359.7774	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.5853	1.4644	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	37.2514	30.2701	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	60.9981	80.4392	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	27.1852	37.7810	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.6984	4.2537	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	188.9533	231.7412	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	365.6228	322.8734	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	138.0956	170.6864	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	115.9943	143.5874	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Jun 2016	DAUS	15.17 Put	7,900	744.8622	681.5435	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	16.64 Call	7,900	90.5595	112.3334	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	11.80 Put	250	5.5646	5.0037	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	13.50 Put	150	81.0665	71.5380	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	16.62 Call	250	101.8702	125.6363	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	17.04 Call	150	70.8092	88.1676	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	14.72 Call	224	544.0305	625.3362	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	16.60 Put	7,229	1913.9663	1821.5276	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	18.19 Call	7,229	67.1069	78.1423	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	11.80 Put	250	7.4059	7.1584	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	13.50 Put	150	117.3929	106.3897	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	17.13 Call	250	126.4414	150.8828	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	17.45 Call	150	102.0403	122.4384	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	12.70 Put	2,000	41.3002	35.6867	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	15.52 Call	2,000	442.9224	501.4112	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	15.84 Put	5,000	1291.0694	1215.8229	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.39 Call	5,000	148.2330	172.9696	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	11.80 Put	250	10.0036	9.5635	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	13.50 Put	150	150.8937	136.0393	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.70 Call	250	140.8892	163.4853	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.93 Call	150	124.0996	144.3844	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	13.78 Put	48,990	227.7834	206.9840	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	17.30 Call	48,990	205.3751	234.4406	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	14.95 Put	1,000	715.1649	664.8342	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.71 Call	1,000	119.0440	132.5237	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	11.80 Put	250	11.9371	11.3872	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	13.50 Put	150	180.2539	159.7272	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.25 Call	250	164.5122	182.1188	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.41 Call	150	156.1619	172.7727	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	11.80 Put	250	16.4227	15.4024	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	13.50 Put	150	202.4106	180.7664	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	18.77 Call	250	184.1104	204.6649	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	18.85 Call	150	180.0698	200.1960	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	11.80 Put	250	25.2198	23.7679	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	13.50 Put	150	227.6919	207.1913	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	19.40 Call	400	207.6679	229.2414	0.0000	0.0000	0	0.00			
			<u>332,898</u>					<u>0.00</u>	<u>0.00</u>	<u>7 284 385.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>354,781</b>					<b>500.00</b>	<b>7,346,000.00</b>	11 010 209.00	39 406 508 126.10	
<b>Future</b>												
	Jun 2016	EUUS	Future	10,596	1.1308	1.1395	0.0000	0.0000	1,475	16,770,750.00		
				<u>10,596</u>					<u>1,475.00</u>	<u>16,770,750.00</u>	<u>247 643.00</u>	<u>2 808 874 076.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>10,596</b>					<b>1,475.00</b>	<b>16,770,750.00</b>	247 643.00	2 808 874 076.00
<b>Future</b>											
Jun 2016	ZAAD	Future	6,776	11.2423	11.3188	11.2750	11.2750	50	563,750.00		
Sep 2016	ZAAD	Future	1,347	11.4136	11.4919	11.5900	11.5900	1	11,590.00		
Dec 2016	ZAAD	Future	330	11.5786	11.6595	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,216	11.7364	11.8209	0.0000	0.0000	0	0.00		
			<u>12,669</u>					<u>51.00</u>	<u>575,340.00</u>	<u>2 820 135.00</u>	<u>23 093 171 155.00</u>
<b>Total</b>			<b>12,669</b>					<b>51.00</b>	<b>575,340.00</b>	2 852 512.00	23 093 171 155.00
<b>Future</b>											
Jun 2016	ZAEU	Future	80,910	16.6685	16.9374	16.9850	16.6743	1,794	30,170,273.80		
Sep 2016	ZAEU	Future	6,232	17.0494	17.3250	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	11,367	17.4188	17.7012	17.6943	17.5750	500	8,820,325.00		
Mar 2017	ZAEU	Future	2,500	17.7741	18.0650	0.0000	0.0000	0	0.00		
			<u>101,009</u>					<u>2,294.00</u>	<u>38,990,598.80</u>	<u>8 310 340.00</u>	<u>110 528 872 929.20</u>
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	16.5796	15.6171	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.70 Put	2,912	145.9888	112.7635	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	923.8783	1143.0915	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	494.3445	393.9554	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	718.1092	579.9704	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	1310.8879	1117.0457	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	25.3631	39.5229	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	648.6951	563.8404	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	878.2021	764.0897	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	383.0092	433.3397	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	314.3216	339.4463	0.0000	0.0000	0	0.00		
			<u>41,222</u>					<u>0.00</u>	<u>0.00</u>	<u>4 673 215.00</u>	<u>0.00</u>
<b>Total</b>			<b>142,231</b>					<b>2,294.00</b>	<b>38,990,598.80</b>	12 983 555.00	110 528 872 929.20
<b>Future</b>											
Jun 2016	ZAFR	Future	6,429	15.3086	15.5673	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	57,849	20.9586	21.1410	21.2342	20.9416	907	19,056,219.40		
Sep 2016	ZAGB	Future	17,375	21.3797	21.5670	21.4566	21.4229	8,385	181,762,533.00		
Dec 2016	ZAGB	Future	5	21.7871	21.9804	0.0000	0.0000	0	0.00		
			<u>75,229</u>					<u>9,292.00</u>	<u>200,818,752.40</u>	<u>5 652 968.00</u>	<u>89 303 131 905.50</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Option</b>										
Jun 2016	ZAGB	24.30	Call	1,300	22.2111	27.6386	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50	Call	2,600	9.3998	10.1054	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13	Put	4,885	58.9505	58.2487	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41	Put	783	168.9336	149.4230	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41	Put	4,885	1132.6794	1046.8687	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01	Put	783	2135.4141	2012.5030	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46	Call	4,885	583.3053	631.2121	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94	Call	783	291.3702	311.6787	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>
	<b>Total</b>			<b>96,133</b>				<b>9,292.00</b>	<b>200,818,752.40</b>	<b>7 301 057.00</b>
										<b>89 303 131 905.50</b>
<b>Future</b>										
Jun 2016	ZAJY		Future	4,799	0.1351	0.1372	0.1356	0.1356	160	2,169,900.00
Sep 2016	ZAJY		Future	1,148	0.1382	0.1403	0.0000	0.0000	0	0.00
Dec 2016	ZAJY		Future	5,731	0.1412	0.1434	0.0000	0.0000	0	0.00
				<u>11,678</u>					<u>160.00</u>	<u>2,169,900.00</u>
	<b>Total</b>			<b>11,678</b>					<b>160.00</b>	<b>2,169,900.00</b>
										<b>731 124.00</b>
										<b>7 654 419 952.80</b>
<b>Future</b>										
Jun 2016	ZAKS		Future	1,266	0.1446	0.1454	0.0000	0.0000	0	0.00
				<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
	<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	0.0685	0.0695	0.0000	0.0000	0	0.00
				<u>11,085</u>					<u>0.00</u>	<u>0.00</u>
	<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	999	14.7404	14.8642	14.8565	14.7715	104	155,064,900.00
Sep 2016	ZAUM		Future	173	15.0280	15.1546	15.2213	15.2213	5	7,610,650.00
Dec 2016	ZAUM		Future	34	15.3012	15.4320	0.0000	0.0000	0	0.00
				<u>1,206</u>					<u>109.00</u>	<u>162,675,550.00</u>
	<b>Total</b>			<b>1,206</b>					<b>109.00</b>	<b>162,675,550.00</b>
										<b>125 974.00</b>
										<b>133 334 343 700.00</b>
<b>Future</b>										
Jun 2016	ZAUS		Future	622,746	14.7404	14.8642	14.9700	14.7200	35,896	533,915,128.50
Sep 2016	ZAUS		Future	167,348	15.0280	15.1546	15.2242	15.0290	623	9,463,968.30
Dec 2016	ZAUS		Future	50,524	15.3012	15.4320	0.0000	0.0000	4,000	61,350,400.00
Mar 2017	ZAUS		Future	4,147	15.5591	15.6952	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2017	ZAUS	Future	1,300	15.8234	15.9587	0.0000	0.0000	0	0.00
			<u>846,065</u>					<u>40,519.00</u>	<u>604,729,496.80</u>
									<u>108 846 519.00</u>
									<u>1 169 472 942 824.80</u>
Option									
Jun 2016	ZAUS	12.16 Put	330	5.7845	5.2990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	20.7990	18.0503	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	24.1554	20.8550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	33.5681	28.6825	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1300.7130	1414.7356	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	60.3130	50.5356	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	64.0809	53.8449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,394	151.0945	131.5780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	211.8439	184.5026	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	229.2404	200.2471	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	307.9248	271.9560	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	329.8949	292.1059	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	431.0888	505.6603	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	482.3357	431.7635	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	512.0620	458.1273	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	371.7855	438.1622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	580.4227	521.7076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	586.8343	527.6874	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	346.6573	410.0284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	606.2573	545.8284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	160.2347	196.0990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	137.0687	168.7337	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	123.5305	152.6297	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1383.1305	1288.4297	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	111.3524	138.0668	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	97.3414	121.2149	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1613.9572	1513.4331	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	90.4726	113.0270	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	86.7519	108.6049	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1832.9799	1728.0267	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	71.1207	89.4436	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1972.3845	1864.9397	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	61.4984	77.5445	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	47.0878	59.5916	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	46.1394	58.4034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	43.8562	55.5410	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2303.4562	2191.3410	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	41.2740	52.2984	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	40.0449	50.7534	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	14.7881	19.5774	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	13.4582	17.8547	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	12.0773	16.0595	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	11.7536	15.6379	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	7.6784	10.2970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	6.4971	8.7356	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	3.6926	4.9991	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	120.4204	107.3587	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	218.2901	197.7305	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	491.7738	452.0328	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	588.0053	543.4668	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	777.3735	852.2976	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	394.8045	439.6667	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	349.5494	390.1891	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	323.0379	362.3975	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	269.8345	304.1106	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	208.3714	236.3287	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	188.3548	214.1358	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	100.9793	112.8115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	23.3837	20.4735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	178.3427	159.1906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	208.3809	187.4915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	246.9407	224.0301	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	299.1149	277.3886	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	575.9380	538.2711	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	635.6628	595.5576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	669.1379	627.7258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	718.5476	675.2564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	775.0007	729.6584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	812.0616	765.4129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	822.8114	775.7904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	934.1060	883.4008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	939.8505	888.9624	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	954.0195	1029.7855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1114.9458	1057.6943	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1159.3510	1100.7608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1310.3737	1247.4710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1449.1966	1381.8291	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1593.1684	1522.1156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1795.0016	1719.2394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1840.9332	1764.1728	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1964.6124	1885.7183	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	16.83 Call	4,000	546.0034	595.8218	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	529.7867	578.4426	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	519.9445	567.8868	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	398.5682	437.2537	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	350.7705	385.2665	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	316.6123	344.6236	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	284.6848	309.8545	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	278.8903	303.5393	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	277.6357	302.1682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	268.5534	292.2643	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	262.8214	286.0076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	231.1750	260.9358	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	226.0918	255.4019	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	220.1267	248.8807	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	206.7635	234.2506	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	195.0246	221.3731	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	188.1081	213.7741	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	176.5450	201.0490	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	171.7929	195.8116	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	134.0477	154.0298	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	127.9667	147.2648	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	114.4067	132.1407	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	111.2333	128.5930	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	985.6089	938.4894	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1060.2341	1010.9128	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1266.5434	1211.9481	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1291.8047	1236.4943	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1995.5777	1922.5071	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	493.3459	535.7589	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	492.0066	534.3200	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	431.9837	464.7529	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	400.8463	430.8736	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	223.7400	252.4211	0.0000	0.0000	0	0.00		
			<u>1,408,102</u>					<u>0.00</u>	<u>0.00</u>	<u>23 950 135.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,254,167</b>					<b>40,519.00</b>	<b>604,729,496.80</b>	<b>132 796 654.00</b>	<b>1 169 472 942 824.80</b>
	<b>Grand Total</b>		<b>2,927,355</b>					<b>54,400.00</b>	<b>1 034 076 388.00</b>	<b>177,210,107</b>	<b>1,622,800,318,816.40</b>