



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Apr 2016	DAEU	Future	25	16.2438	16.4283	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.2503	16.4355	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.3521	16.5366	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	16.3744	16.5591	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>
Total			101					0.00	0.00	392,538.00	1,298,363,444.80
Future											
Apr 2016	DAGB	Future	157	20.5669	20.7037	0.0000	0.0000	0	0.00		
May 2016	DAGB	Future	123	20.5717	20.7090	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	22.1580	22.3109	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>
Option											
Sep 2016	DAGB	21.20 Put	12,264	889.3603	838.4173	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	66.6741	83.0259	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>
Total			24,881					0.00	0.00	193,227.00	576,936,468.60
Future											
Apr 2016	DAUS	Future	875	14.2736	14.4862	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	267	14.2834	14.5006	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.2883	14.5063	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,100	14.2908	14.5092	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.3054	14.5236	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	14.3229	14.5408	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,040	14.3317	14.5494	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	14.3404	14.5580	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.3434	14.5609	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.3521	14.5695	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.3666	14.5839	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	14.3722	14.5897	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,627	14.3836	14.6012	0.0000	0.0000	4	58,120.00		
Jun 2016	DAUS	Future	264	14.4092	14.6271	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.4664	14.6852	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.5474	14.7678	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.6026	14.8244	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.6433	14.8660	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6927	14.9166	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9545	15.1864	0.0000	0.0000	0	0.00		
			<u>20,338</u>					<u>4.00</u>	<u>58,120.00</u>	<u>3,743,891.00</u>	<u>39,670,846,342.10</u>

Option

Apr 2016	DAUS	15.21 Call	2,000	0.0690	1.7609	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.54 Put	200	284.6463	130.7765	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.0349	0.0571	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0231	0.0090	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.7423	1.8513	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.40 Put	1,000	206.8107	0.0000	0.0000	0.0000	2,000	0.00
Apr 2016	DAUS	15.66 Call	250	1.0121	2.3012	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	0.1424	0.3854	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.0443	0.1041	0.0000	0.0000	0	0.00
May 2016	DAUS	14.42 Put	1,000	264.2922	0.0000	0.0000	0.0000	2,000	0.00
May 2016	DAUS	14.87 Put	18,400	607.9987	438.9503	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	24.5972	58.2841	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	222.8952	143.0420	0.0000	0.0000	0	0.00
May 2016	DAUS	14.44 Put	1,000	312.6389	0.0000	0.0000	0.0000	2,000	0.00
May 2016	DAUS	15.51 Call	8,403	14.4811	34.1219	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	352.9684	0.0000	0.0000	0.0000	2,000	0.00
May 2016	DAUS	14.80 Put	15,000	590.8976	448.9006	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	389.6272	0.0000	0.0000	0.0000	2,000	0.00
May 2016	DAUS	11.80 Put	250	1.0936	1.2008	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	53.9136	35.5002	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	22.0445	39.8974	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	7.5074	15.5360	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	421.8190	0.0000	0.0000	0.0000	2,000	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.3866	3.9679	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	101.2667	149.0046	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	453.0354	0.0000	0.0000	0.0000	2,000	0.00
Jun 2016	DAUS	14.60 Put	8,219	505.7756	395.0940	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	71.3816	106.6494	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	482.0203	0.0000	0.0000	0.0000	2,000	0.00
Jun 2016	DAUS	16.09 Call	10,000	60.3586	90.1753	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	508.4287	0.0000	0.0000	0.0000	2,000	0.00

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Jun 2016	DAUS	15.17 Put	7,900	938.7228	794.0278	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	47.5049	69.2103	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.7827	5.2390	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	108.0905	82.8728	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.58 Put	1,000	534.0892	0.0000	0.0000	0.0000	2,000	0.00		
Jun 2016	DAUS	16.62 Call	250	55.3021	78.9269	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	36.5893	53.1799	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	370.5313	475.1773	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.60 Put	1,000	557.5970	0.0000	0.0000	0.0000	2,000	0.00		
Jul 2016	DAUS	14.62 Put	12,000	581.1954	0.0000	0.0000	0.0000	12,000	0.00		
Jul 2016	DAUS	16.60 Put	7,229	2169.5993	1983.8989	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	41.8117	53.5656	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	9.5124	7.7026	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	151.3623	120.7245	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	78.4997	103.1160	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	62.3427	82.2942	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	52.8085	34.3743	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	318.1868	394.7955	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1505.6084	1345.6555	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	98.1826	124.5716	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	12.6235	10.3216	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	192.9168	156.6406	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	96.1373	119.0652	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	87.3900	106.5360	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	287.2399	237.7814	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	144.1488	177.7361	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	866.5366	749.8784	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	86.7508	102.7846	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.1363	12.4858	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	229.3284	188.6290	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	122.9673	144.5584	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	116.6219	137.0107	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	14.3292	14.0511	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	256.8322	212.3140	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	144.2550	165.6103	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	141.1008	161.9183	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	23.9804	22.8045	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	285.4967	237.7627	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	163.5525	188.0970	0.0000	0.0000	0	0.00		
			<u>293,106</u>					<u>34,000.00</u>	<u>0.00</u>	<u>7,318,785.00</u>	<u>0.00</u>
	Total		313,444					34,004.00	58,120.00	11,062,676.00	39,670,846,342.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jun 2016	EUUS	Future	10,596	1.1388	1.1345	0.0000	0.0000	0	0.00
			<u>10,596</u>					<u>0.00</u>	<u>0.00</u>
		Total	10,596					0.00	0.00
									247,643.00
									2,808,874,076.00
									247,643.00
									2,808,874,076.00
Future									
Jun 2016	ZAAD	Future	7,681	11.2313	11.3124	11.3459	11.2254	1,278	14,467,441.20
Sep 2016	ZAAD	Future	1,430	11.4040	11.4872	11.3620	11.3620	65	738,530.00
Dec 2016	ZAAD	Future	380	11.5658	11.6533	11.6350	11.6350	100	1,163,500.00
Mar 2017	ZAAD	Future	4,216	11.7220	11.8116	0.0000	0.0000	0	0.00
			<u>13,707</u>					<u>1,443.00</u>	<u>16,369,471.20</u>
		Total	13,707					1,443.00	16,369,471.20
									2,824,551.00
									23,143,695,308.60
									2,856,928.00
									23,143,695,308.60
Future									
Jun 2016	ZACA	Future	0	11.3971	11.3940	11.3620	11.3498	200	2,271,180.00
			<u>0</u>					<u>200.00</u>	<u>2,271,180.00</u>
		Total	0					200.00	2,271,180.00
									43,025.00
									365,272,685.50
									43,025.00
									365,272,685.50
Future									
Jun 2016	ZACR	Future	230	2.2236	2.2515	2.2151	2.2151	560	12,484,600.00
			<u>230</u>					<u>560.00</u>	<u>12,484,600.00</u>
		Total	230					560.00	12,484,600.00
									109,314.00
									2,492,459,546.00
									109,314.00
									2,492,459,546.00
Future									
Jun 2016	ZAEU	Future	80,473	16.4227	16.6078	16.5519	16.3804	3,378	55,339,157.00
Sep 2016	ZAEU	Future	7,847	16.7997	16.9909	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	11,367	17.1592	17.3592	17.1270	17.1270	250	4,281,750.00
Mar 2017	ZAEU	Future	2,500	17.5087	17.7125	17.4733	17.4733	250	4,368,325.00
			<u>102,187</u>					<u>3,878.00</u>	<u>63,989,232.00</u>
									8,321,108.00
									110,709,685,211.70
Option									
Jun 2016	ZAEU	14.20 Put	6,000	14.8432	14.0987	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.70 Put	2,912	181.5530	145.3598	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	729.8513	865.6914	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	16.63 Put	7,000	598.2343	506.9357	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.00 Put	564	847.5940	736.0875	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.79 Put	3,500	1485.4833	1340.0549	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	19.85 Call	3,500	11.4644	13.4982	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	708.1665	653.9396	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	959.4037	888.1131	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	315.7833	355.4826	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	259.8545	291.7119	0.0000	0.0000	0	0.00

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			41,222					0.00	0.00	4,674,343.00	0.00	
		Total	143,409					3,878.00	63,989,232.00	12,995,451.00	110,709,685,211.70	
Future												
	Jun 2016	ZAFR	Future	6,429	15.0532	15.2257	0.0000	0.0000	0	0.00		
				6,429					0.00	0.00	523,278.00	5,266,552,507.90
		Total	6,429					0.00	0.00	523,278.00	5,266,552,507.90	
Future												
	Jun 2016	ZAGB	Future	57,446	20.7590	20.8943	20.8224	20.7396	567	11,763,935.10		
	Sep 2016	ZAGB	Future	17,375	21.1780	21.3182	21.1636	21.1636	350	7,407,260.00		
	Dec 2016	ZAGB	Future	5	21.5769	21.7251	21.5688	21.5421	500	10,777,725.00		
	Mar 2017	ZAGB	Future	0	21.9590	22.1125	21.9533	21.9241	500	10,969,350.00		
				74,826					1,917.00	40,918,270.10	5,660,865.00	89,470,952,184.90
Option												
	Jun 2016	ZAGB	24.30 Call	1,300	11.2703	14.7411	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	6.4371	7.0546	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	20.51 Call	850	1235.9779	1337.8232	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	59.5576	57.5622	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	181.7748	163.3316	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	1170.1777	1123.8828	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	2198.9290	2139.2589	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	462.2528	536.8229	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	205.9566	258.5057	0.0000	0.0000	0	0.00		
				21,754					0.00	0.00	1,648,939.00	0.00
		Total	96,580					1,917.00	40,918,270.10	7,309,804.00	89,470,952,184.90	
Future												
	Jun 2016	ZAJY	Future	4,799	0.1320	0.1348	0.1333	0.1320	17	225,460.00		
	Sep 2016	ZAJY	Future	1,148	0.1350	0.1379	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,731	0.1380	0.1409	0.1380	0.1380	150	2,069,550.00		
				11,678					167.00	2,295,010.00	731,291.00	7,656,714,962.80
		Total	11,678					167.00	2,295,010.00	731,291.00	7,656,714,962.80	
Future												
	Jun 2016	ZAKS	Future	1,266	0.1413	0.1433	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	0.0674	0.0683	0.0000	0.0000	0	0.00		

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			11,085					0.00	0.00
		Total	11,085					0.00	0.00
Future									
Jun 2016	ZAUM	Future	977	14.4205	14.6386	14.3849	14.3849	5	7,192,450.00
Sep 2016	ZAUM	Future	168	14.7044	14.9285	0.0000	0.0000	0	0.00
Dec 2016	ZAUM	Future	31	14.9690	15.2014	14.9314	14.9314	5	7,465,700.00
Mar 2017	ZAUM	Future	3	15.2204	15.4586	0.0000	0.0000	0	0.00
			1,179					10.00	14,658,150.00
		Total	1,179					10.00	14,658,150.00
Future									
Jun 2016	ZAUS	Future	641,501	14.4205	14.6386	14.5918	14.3500	126,425	1,829,409,890.10
Sep 2016	ZAUS	Future	169,164	14.7044	14.9285	14.8632	14.6500	2,593	38,316,052.80
Dec 2016	ZAUS	Future	52,443	14.9690	15.2014	0.0000	0.0000	7,500	113,118,000.00
Mar 2017	ZAUS	Future	4,147	15.2204	15.4586	15.1832	15.1832	500	7,591,600.00
Jun 2017	ZAUS	Future	1,300	15.4886	15.7246	0.0000	0.0000	0	0.00
			868,555					137,018.00	1,988,435,542.90
									109,105,512.00
									1,173,270,631,993.70
Option									
Jun 2016	ZAUS	12.16 Put	330	5.7032	5.3080	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	19.7895	18.6693	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	24.3687	21.6931	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	41.3196	30.2674	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1003.5021	1199.7015	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	83.0021	61.1015	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	88.4853	65.2062	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,788	218.0582	163.0415	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	300.0478	229.4060	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	323.0813	248.3622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	426.2707	333.8364	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	455.2971	357.6199	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.66 Call	1,000	314.8980	418.9587	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	275.0555	369.8731	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	648.3698	523.5907	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	683.4491	554.9883	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	231.6320	315.5610	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	763.2367	626.9836	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	770.6605	633.7223	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	213.5954	292.7204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	793.0954	654.1204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	87.8992	127.5248	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	73.3076	107.7062	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	16.00 Call	2,650	64.7034	96.2389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1644.2034	1457.6389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	57.0994	86.0045	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	48.5293	73.9545	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1886.2425	1692.8220	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	44.4625	68.1808	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	42.2937	65.0865	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	2114.1380	1915.4666	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	33.3677	52.2212	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2258.2438	2056.8613	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	28.0390	44.4252	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	20.3442	32.9700	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	19.8514	32.2269	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	18.6730	30.4443	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2598.1730	2391.8443	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	17.3541	28.4401	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	16.7318	27.4904	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	5.5568	9.4016	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	5.1160	8.6064	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	4.6575	7.7803	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	4.5498	7.5866	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.1822	5.1386	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.7781	4.4223	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	1.4960	2.6919	0.0000	0.0000	1,300	0.00
Sep 2016	ZAUS	13.24 Put	405	158.5260	127.7749	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	274.9388	227.7387	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	609.5449	517.5610	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	719.1487	617.4572	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	608.0453	713.4626	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	295.5782	353.7554	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	257.4655	311.1616	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	236.3571	286.2294	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	195.1965	237.3546	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	148.4428	181.3812	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	134.3496	163.2902	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	62.5152	83.6035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.3956	19.2362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	228.3067	185.6650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	261.0327	217.8584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	300.9918	257.0781	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	360.3954	309.8057	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	691.0134	601.7240	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	14.63 Put	5,700	757.7895	663.3787	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	795.0492	697.9060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	849.8319	748.8209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	912.1511	806.9359	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	953.1394	845.0538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	965.0945	856.1070	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1088.3156	970.4150	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1094.6453	976.3794	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	786.9199	894.1712	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	754.3277	857.7388	0.0000	0.0000	750	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1285.3277	1156.3388	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1333.6042	1201.7458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1496.9286	1356.7078	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1644.4265	1498.1744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1796.4055	1644.6818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2007.5523	1849.6624	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2055.4520	1896.0274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2184.7919	2021.4239	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	438.7798	504.5395	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	425.2073	489.1689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	416.9762	479.8438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	317.2393	365.2971	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	290.4163	0.0000	0.0000	0.0000	3,000	0.00
Dec 2016	ZAUS	18.06 Call	1,400	285.6679	322.7267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	257.8726	290.8165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	231.9715	261.0550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	227.2785	255.6634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	226.2610	254.4940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	216.1482	246.0446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	206.1410	240.7151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	166.1351	205.7857	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	162.1608	201.1038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	157.5072	195.6141	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	147.1235	183.3349	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	138.0513	172.5708	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	132.7287	166.2391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	123.8697	155.6717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	120.2438	151.3358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	91.7830	117.0544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	87.2599	111.5608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	77.2441	99.3441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	74.9150	96.4921	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	15.23 Put	90	1134.4688	1021.0663	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.36 Put	7,160	1214.6715	1097.6088	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.70 Put	6,370	1435.3103	1308.0072	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1462.2516	1333.7372	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	2205.7467	2049.4304	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	410.6625	460.0216	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	409.7341	458.7513	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	363.3394	404.0404	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	337.2320	374.5943	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	165.6833	202.1638	0.0000	0.0000	0	0.00	
			<u>1,411,746</u>					<u>5,050.00</u>	<u>0.00</u>	<u>23,958,373.00</u>
		Total	<u>2,280,301</u>					<u>142,068.00</u>	<u>1,988,435,542.90</u>	<u>133,063,885.00</u>
										<u>1,173,270,631,993.70</u>

Grand Total	<u>2,914,886</u>							<u>184,247.00</u>	<u>2,141,479,576.20</u>	<u>177,556,119</u>	<u>1,627,572,394,966.40</u>
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