



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Apr 2016	DAEU	Future	25	16.1829	16.2438	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	16.1871	16.2503	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.2915	16.3521	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	16.3137	16.3744	0.0000	0.0000	1	16,351.50		
			<u>101</u>					<u>1.00</u>	<u>16,351.50</u>	<u>102,939.00</u>	<u>1,298,379,796.30</u>
<b>Total</b>			<b>101</b>					<b>1.00</b>	<b>16,351.50</b>	<b>392,539.00</b>	<b>1,298,379,796.30</b>
<b>Future</b>											
Apr 2016	DAGB	Future	157	20.5668	20.5669	0.0000	0.0000	69	1,418,605.50		
May 2016	DAGB	Future	123	20.5700	20.5717	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	22.1617	22.1580	0.0000	0.0000	0	0.00		
			<u>353</u>					<u>69.00</u>	<u>1,418,605.50</u>	<u>37,215.00</u>	<u>578,355,074.10</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	884.5405	889.3603	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	67.3665	66.6741	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>
<b>Total</b>			<b>24,881</b>					<b>69.00</b>	<b>1,418,605.50</b>	<b>193,296.00</b>	<b>578,355,074.10</b>
<b>Future</b>											
Apr 2016	DAUS	Future	0	14.2906	14.2736	0.0000	0.0000	1,050	14,908,355.00		
Apr 2016	DAUS	Future	267	14.2814	14.2834	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	107	14.2843	14.2883	0.0000	0.0000	84	1,199,814.00		
Apr 2016	DAUS	Future	1,100	14.2857	14.2908	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	733	14.2948	14.3054	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	825	14.3152	14.3229	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,040	14.3254	14.3317	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,880	14.3355	14.3404	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	14.3389	14.3434	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.3491	14.3521	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.3650	14.3666	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	14.3706	14.3722	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	875	14.3792	14.2934	0.0000	0.0000	875	12,506,725.00		
May 2016	DAUS	Future	1,552	14.3820	14.3836	0.0000	0.0000	75	1,077,600.00		
Jun 2016	DAUS	Future	264	14.4076	14.4092	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.4646	14.4664	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.5452	14.5474	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.6005	14.6026	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.6413	14.6433	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6908	14.6927	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9528	14.9545	0.0000	0.0000	0	0.00		
			<u>20,263</u>					<u>2,084.00</u>	<u>29,692,494.00</u>	<u>3,745,975.00</u>	<u>39,700,538,836.10</u>

**Option**

Apr 2016	DAUS	14.54 Put	200	271.8567	284.6463	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.0309	0.0349	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0234	0.0231	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.2807	3.7423	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.40 Put	1,000	198.7105	206.8107	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	0.8601	1.0121	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	0.1393	0.1424	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.0515	0.0443	0.0000	0.0000	0	0.00
May 2016	DAUS	14.42 Put	1,000	261.8535	264.2922	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	611.5740	607.9987	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	19.1926	24.5972	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	219.6558	222.8952	0.0000	0.0000	0	0.00
May 2016	DAUS	14.44 Put	1,000	310.3638	312.6389	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	14.0200	14.4811	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	350.1582	352.9684	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	15,000	254.7434	0.0000	0.0000	0.0000	15,000	0.00
May 2016	DAUS	14.80 Put	0	589.9093	590.8976	0.0000	0.0000	15,000	0.00
May 2016	DAUS	14.48 Put	1,000	385.4698	389.6272	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.9257	1.0936	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	50.5335	53.9136	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	21.1186	22.0445	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	7.2315	7.5074	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	417.4791	421.8190	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.0289	4.3866	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	97.8436	101.2667	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	448.5321	453.0354	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	501.3826	505.7756	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	68.4996	71.3816	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	477.3484	482.0203	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	57.4551	60.3586	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	14.56 Put	1,000	503.5436	508.4287	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	934.9039	938.7228	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	44.8918	47.5049	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.3246	5.7827	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	104.9639	108.0905	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.58 Put	1,000	529.2413	534.0892	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	52.4114	55.3021	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	34.3584	36.5893	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	364.0082	370.5313	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.60 Put	1,000	552.6987	557.5970	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.62 Put	12,000	576.2497	581.1954	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	2167.5019	2169.5993	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	38.5750	41.8117	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.8790	9.5124	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	146.1184	151.3623	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	75.0457	78.4997	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	59.3389	62.3427	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	49.9041	52.8085	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	311.9431	318.1868	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1501.8845	1505.6084	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	94.7586	98.1826	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	11.8170	12.6235	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	186.4036	192.9168	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	92.8866	96.1373	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	84.1848	87.3900	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	279.8380	287.2399	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	140.4175	144.1488	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	860.7810	866.5366	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	83.9045	86.7508	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.3039	13.1363	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	221.3973	229.3284	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	120.0972	122.9673	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	113.8319	116.6219	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	13.4472	14.3292	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	247.7390	256.8322	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	142.0005	144.2550	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	138.8985	141.1008	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.6479	23.9804	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	276.0381	285.4967	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	161.8205	163.5525	0.0000	0.0000	0	0.00		
			<u>291,106</u>					<u>30,000.00</u>	<u>0.00</u>	<u>7,348,785.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>311,369</b>					<b>32,084.00</b>	<b>29,692,494.00</b>	11,094,760.00	39,700,538,836.10	
<b>Future</b>												
	Jun 2016	EUUS	Future	10,601	1.1348	1.1388	1.1387	1.1387	5	56,935.00		
				<u>10,601</u>					<u>5.00</u>	<u>56,935.00</u>	<u>247,648.00</u>	<u>2,808,931,011.00</u>
			<b>Total</b>	<b>10,601</b>					<b>5.00</b>	<b>56,935.00</b>	247,648.00	2,808,931,011.00
<b>Future</b>												
	Jun 2016	ZAAD	Future	7,644	11.2303	11.2313	11.2560	11.2015	412	4,617,809.50		
	Sep 2016	ZAAD	Future	1,430	11.4028	11.4040	0.0000	0.0000	0	0.00		
	Dec 2016	ZAAD	Future	380	11.5653	11.5658	0.0000	0.0000	0	0.00		
	Mar 2017	ZAAD	Future	4,216	11.7217	11.7220	0.0000	0.0000	0	0.00		
				<u>13,670</u>					<u>412.00</u>	<u>4,617,809.50</u>	<u>2,824,963.00</u>	<u>23,148,313,118.10</u>
			<b>Total</b>	<b>13,670</b>					<b>412.00</b>	<b>4,617,809.50</b>	2,857,340.00	23,148,313,118.10
<b>Future</b>												
	Jun 2016	ZACR	Future	230	2.2200	2.2236	0.0000	0.0000	0	0.00		
				<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>109,314.00</u>	<u>2,492,459,546.00</u>
			<b>Total</b>	<b>230</b>					<b>0.00</b>	<b>0.00</b>	109,314.00	2,492,459,546.00
<b>Future</b>												
	Jun 2016	ZAEU	Future	79,918	16.3619	16.4227	16.4481	16.3221	3,747	61,724,691.40		
	Sep 2016	ZAEU	Future	7,847	16.7371	16.7997	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	11,367	17.0972	17.1592	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,500	17.4452	17.5087	0.0000	0.0000	0	0.00		
				<u>101,632</u>					<u>3,747.00</u>	<u>61,724,691.40</u>	<u>8,324,855.00</u>	<u>110,771,409,903.10</u>
<b>Option</b>												
	Jun 2016	ZAEU	14.20 Put	6,000	14.0425	14.8432	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	189.6380	181.5530	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	681.4281	729.8513	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	625.5621	598.2343	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	882.4567	847.5940	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	1532.0578	1485.4833	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	11.3026	11.4644	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	729.1546	708.1665	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	987.2586	959.4037	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	312.3320	315.7833	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	257.6816	259.8545	0.0000	0.0000	0	0.00		
				<u>41,222</u>					<u>0.00</u>	<u>0.00</u>	<u>4,674,343.00</u>	<u>0.00</u>
			<b>Total</b>	<b>142,854</b>					<b>3,747.00</b>	<b>61,724,691.40</b>	12,999,198.00	110,771,409,903.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
<b>Future</b>												
	Jun 2016	ZAFR	Future	6,429	14.9613	15.0532	0.0000	0.0000	0	0.00		
				<u>6,429</u>					0.00	0.00	523,278.00	5,266,552,507.90
			<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	57,436	20.7624	20.7590	20.5900	20.5900	10	205,900.00		
	Sep 2016	ZAGB	Future	17,475	21.1804	21.1780	21.2300	21.0080	450	9,476,100.00		
	Dec 2016	ZAGB	Future	5	21.5789	21.5769	0.0000	0.0000	0	0.00		
				<u>74,916</u>					460.00	9,682,000.00	5,661,325.00	89,480,634,184.90
<b>Option</b>												
	Jun 2016	ZAGB	24.30 Call	1,300	10.9502	11.2703	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	6.5735	6.4371	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	20.51 Call	850	1234.2875	1235.9779	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	17.13 Put	4,885	57.0376	59.5576	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	180.9530	181.7748	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	21.41 Put	4,885	1167.4711	1170.1777	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	2197.2100	2198.9290	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	24.46 Call	4,885	462.1577	462.2528	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	206.0140	205.9566	0.0000	0.0000	0	0.00		
				<u>21,754</u>					0.00	0.00	1,648,939.00	0.00
			<b>Total</b>	<b>96,670</b>					<b>460.00</b>	<b>9,682,000.00</b>	7,310,264.00	89,480,634,184.90
<b>Future</b>												
	Jun 2016	ZAJY	Future	4,799	0.1322	0.1320	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	1,148	0.1352	0.1350	0.0000	0.0000	0	0.00		
	Dec 2016	ZAJY	Future	5,731	0.1382	0.1380	0.0000	0.0000	0	0.00		
				<u>11,678</u>					0.00	0.00	731,291.00	7,656,714,962.80
			<b>Total</b>	<b>11,678</b>					<b>0.00</b>	<b>0.00</b>	731,291.00	7,656,714,962.80
<b>Future</b>												
	Jun 2016	ZAKS	Future	1,266	0.1413	0.1413	0.0000	0.0000	0	0.00		
				<u>1,266</u>					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>	17,917.00	245,097,110.00
<b>Future</b>												
	Jun 2016	ZANN	Future	11,085	0.0674	0.0674	0.0000	0.0000	0	0.00		
				<u>11,085</u>					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>	1,020,697.00	5,840,828,390.00

Future

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Jun 2016	ZAUM	Future	982	14.4189	14.4205	14.4236	14.3848	15	21,614,100.00
Sep 2016	ZAUM	Future	168	14.7024	14.7044	0.0000	0.0000	0	0.00
Dec 2016	ZAUM	Future	31	14.9673	14.9690	0.0000	0.0000	0	0.00
Mar 2017	ZAUM	Future	3	15.2186	15.2204	15.2001	14.6032	12	17,878,380.00
			<u>1,184</u>					<u>27.00</u>	<u>39,492,480.00</u>
		<b>Total</b>	<b>1,184</b>					<b>27.00</b>	<b>39,492,480.00</b>
									121,674.00
									133,664,986,800.00
									126,197.00
									133,664,986,800.00

**Future**

Jun 2016	ZAUS	Future	635,766	14.4189	14.4205	14.4764	14.3250	40,195	579,099,403.10
Sep 2016	ZAUS	Future	169,264	14.7024	14.7044	14.7250	14.6100	1,066	15,597,619.00
Dec 2016	ZAUS	Future	52,413	14.9673	14.9690	14.9626	14.9266	2,060	30,724,176.00
Mar 2017	ZAUS	Future	5,167	15.2186	15.2204	15.2280	15.1791	3,000	45,591,250.00
Jun 2017	ZAUS	Future	1,300	15.4885	15.4886	0.0000	0.0000	0	0.00
			<u>863,910</u>					<u>46,321.00</u>	<u>671,012,448.10</u>
									109,151,833.00
									1,173,941,644,441.80

**Option**

Jun 2016	ZAUS	12.16 Put	330	5.3259	5.7032	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	18.8969	19.7895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	23.3220	24.3687	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	39.7200	41.3196	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	999.2356	1003.5021	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	80.3356	83.0021	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	85.7005	88.4853	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,788	213.7478	218.0582	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	295.3861	300.0478	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	318.3629	323.0813	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	421.5079	426.2707	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	450.5890	455.2971	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.66 Call	1,000	308.8452	314.8980	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	25,500	269.2544	275.0555	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	644.2140	648.3698	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	679.4146	683.4491	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	226.2021	231.6320	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	759.4861	763.2367	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	766.9373	770.6605	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	208.3534	213.5954	0.0000	0.0000	2,650	0.00
Jun 2016	ZAUS	15.00 Put	7,840	789.4534	793.0954	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	84.4219	87.8992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	70.1509	73.3076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	61.7420	64.7034	0.0000	0.0000	2,650	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1642.8420	1644.2034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	54.3272	57.0994	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	45.9946	48.5293	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	16.26 Put	10,000	1885.3598	1886.2425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	42.0493	44.4625	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	39.9496	42.2937	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	2113.6546	2114.1380	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	31.3300	33.3677	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2257.9840	2258.2438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	26.2082	28.0390	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	18.8524	20.3442	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	18.3833	19.8514	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	17.2627	18.6730	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2598.3627	2598.1730	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	16.0105	17.3541	0.0000	0.0000	600	0.00
Jun 2016	ZAUS	17.09 Call	10,000	15.4204	16.7318	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	5.3661	5.5568	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	4.9727	5.1160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	4.5620	4.6575	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	4.4654	4.5498	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.2255	3.1822	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.8540	2.7781	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	1.5606	1.4960	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	151.6336	158.5260	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	267.2482	274.9388	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	602.6711	609.5449	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	712.8479	719.1487	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	600.4133	608.0453	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	290.5455	295.5782	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	252.7657	257.4655	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	231.8675	236.3571	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	191.1622	195.1965	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	145.0283	148.4428	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	131.1334	134.3496	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	60.3874	62.5152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.0497	21.3956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	218.9023	228.3067	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	251.5332	261.0327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	291.3446	300.9918	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	350.7018	360.3954	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	682.7204	691.0134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	749.9324	757.7895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	787.4504	795.0492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	842.6172	849.8319	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	905.3830	912.1511	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	14.98 Put	1,700	946.6206	953.1394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	958.6328	965.0945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1082.4529	1088.3156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1088.8138	1094.6453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	780.0000	786.9199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	747.6922	754.3277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1280.3922	1285.3277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1328.8424	1333.6042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1492.7464	1496.9286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1640.7577	1644.4265	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1793.1753	1796.4055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2004.6335	2007.5523	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	2052.5979	2055.4520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2182.1192	2184.7919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	434.5700	438.7798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	421.0869	425.2073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	412.9129	416.9762	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	313.9677	317.2393	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	287.5224	290.4163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	282.8442	285.6679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	255.4662	257.8726	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	229.9824	231.9715	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	225.3696	227.2785	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	224.3677	226.2610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	214.3649	216.1482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	204.4071	206.1410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	164.6150	166.1351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	160.6635	162.1608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	156.0370	157.5072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	145.7153	147.1235	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	136.6994	138.0513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	131.4107	132.7287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	122.6097	123.8697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	119.0082	120.2438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	90.7520	91.7830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	86.2640	87.2599	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	76.3288	77.2441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	74.0190	74.9150	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1127.2384	1134.4688	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1207.8141	1214.6715	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1429.5161	1435.3103	0.0000	0.0000	4,600	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1456.5830	1462.2516	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>
Mar 2017	ZAUS	16.75 Put	1,800	2202.6857	2205.7467	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	407.3986	410.6625	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	406.4823	409.7341	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	360.7746	363.3394	0.0000	0.0000	2,300	0.00
Mar 2017	ZAUS	19.38 Call	3,200	335.0835	337.2320	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	164.4822	165.6833	0.0000	0.0000	0	0.00
			<u>1,412,446</u>					<u>12,800.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,276,356</b>					<b>59,121.00</b>	<b>671,012,448.10</b>
									133,123,006.00
									1,173,941,644,441.80

<b>Grand Total</b>	<b>2,908,374</b>							<b>95,926.00</b>	<b>817,713,815.00</b>	<b>177,652,045</b>	<b>1,628,390,108,781.40</b>
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