



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Apr 2016	DAEU	Future	25	16.2108	16.1239	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	16.2144	16.1304	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	16.3125	16.2305	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	16.3367	16.2526	0.0000	0.0000	0	0.00
			<u>101</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>101</b>					<b>0.00</b>	<b>0.00</b>
									<i>102,939.00</i>
									<i>1,298,379,796.30</i>
<b>Future</b>									
Apr 2016	DAGB	Future	157	20.7767	20.4839	0.0000	0.0000	0	0.00
May 2016	DAGB	Future	123	20.7810	20.4885	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	22.3840	22.0627	0.0000	0.0000	0	0.00
			<u>353</u>					<i>0.00</i>	<i>0.00</i>
									<i>37,215.00</i>
									<i>578,355,074.10</i>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	771.1407	928.6818	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	61.9771	66.3696	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,881</b>					<b>0.00</b>	<b>0.00</b>
									<i>156,081.00</i>
									<i>0.00</i>
<b>Future</b>									
Apr 2016	DAUS	Future	267	14.4118	14.2893	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	107	14.4146	14.2943	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,100	14.4167	14.2968	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	733	14.4272	14.3094	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	825	14.4450	14.3271	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	616	14.4544	14.3360	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,880	14.4638	14.3449	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	14.4669	14.3479	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	14.4763	14.3568	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	14.4919	14.3716	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	14.4979	14.3772	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	875	14.5065	14.3858	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	2,012	14.5094	14.3886	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.5352	14.4142	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	100	14.5926	14.4711	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.6730	14.5513	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.7290	14.6066	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	14.7703	14.6474	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.8204	14.6970	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.0871	14.9604	0.0000	0.0000	0	0.00		
			<u>20,199</u>					<u>0.00</u>	<u>0.00</u>	<u>3,747,369.00</u>	<u>39,720,528,079.20</u>

**Option**

Apr 2016	DAUS	16.81 Call	10,000	0.0198	0.0242	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0000	0.0233	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	0.9231	2.9523	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.40 Put	1,000	86.9728	187.2743	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	0.1265	0.5519	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	0.0288	0.0994	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.0254	0.0429	0.0000	0.0000	0	0.00
May 2016	DAUS	14.42 Put	1,000	169.3922	245.2579	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	485.7918	593.7064	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	22.1828	17.2155	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	147.1378	204.0655	0.0000	0.0000	0	0.00
May 2016	DAUS	14.44 Put	1,000	220.5216	292.5418	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	16.1885	13.3814	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	261.1571	331.7013	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	15,000	182.6712	237.5682	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	296.6153	366.9473	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.4956	0.6120	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	31.0614	44.7879	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	21.5092	17.4493	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	7.0988	5.5368	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	329.8053	401.1011	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	2.8790	3.4207	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	105.6456	90.7422	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	362.3820	433.9278	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	410.7151	486.7414	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	72.5629	62.8348	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	391.7466	463.9089	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	60.7484	53.1017	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	418.7174	491.6494	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	827.8921	922.2904	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	47.0590	41.8629	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	11.80 Put	250	3.9124	4.9038	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	79.2091	100.7355	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.58 Put	1,000	446.0391	518.1114	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	55.2191	49.1465	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	35.6895	31.8600	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	402.7832	358.9895	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.60 Put	1,000	471.0949	541.9300	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	14.62 Put	12,000	496.4181	565.8243	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	2047.5829	2157.4556	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	39.7474	36.6255	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.6969	8.8294	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	119.5069	141.8394	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	79.5831	71.7777	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	62.5178	56.5068	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	41.2550	48.2746	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	335.8080	305.5827	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1391.5602	1489.3370	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	99.2953	90.8521	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.4914	11.6660	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	154.6489	180.3473	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	95.3010	89.0051	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	86.1163	80.5995	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	237.6229	271.6400	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	146.8025	135.3959	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	772.7352	847.0823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	84.8856	80.4688	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.4130	12.2494	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	185.2969	213.6404	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	122.2131	115.6464	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	115.6648	109.5794	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	12.7056	13.3166	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	208.4152	238.7249	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	141.6285	137.1968	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	138.4031	134.1914	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	16.7231	17.6138	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	234.2670	266.5328	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	164.7201	155.9590	0.0000	0.0000	0	0.00		
			<u>290,906</u>					<u>0.00</u>	<u>0.00</u>	<u>7,348,785.00</u>	<u>0.00</u>
		<b>Total</b>	<b>311,105</b>					<b>0.00</b>	<b>0.00</b>	<b>11,096,154.00</b>	<b>39,720,528,079.20</b>

**Future**

Jun 2016	EUUS	Future	10,571	1.1264	1.1300	1.1285	1.1285	25	282,350.00
----------	------	--------	--------	--------	--------	--------	--------	----	------------

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			10,571					25.00	282,350.00	247,678.00	2,809,269,961.00	
	<b>Total</b>		<b>10,571</b>					<b>25.00</b>	<b>282,350.00</b>	247,678.00	2,809,269,961.00	
<b>Future</b>												
	Jun 2016	ZAAD	Future	7,644	11.2184	11.1880	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	1,430	11.3907	11.3595	0.0000	0.0000	0	0.00		
	Dec 2016	ZAAD	Future	380	11.5558	11.5232	0.0000	0.0000	0	0.00		
	Mar 2017	ZAAD	Future	4,186	11.7129	11.6779	0.0000	0.0000	0	0.00		
				13,640				0.00	0.00	2,824,993.00	23,148,664,418.10	
	<b>Total</b>		<b>13,640</b>					<b>0.00</b>	<b>0.00</b>	2,857,370.00	23,148,664,418.10	
<b>Future</b>												
	Jun 2016	ZACR	Future	230	2.2322	2.2192	0.0000	0.0000	0	0.00		
				230				0.00	0.00	109,314.00	2,492,459,546.00	
	<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	79,718	16.3850	16.3007	16.4279	16.2933	1,665	27,236,945.00		
	Sep 2016	ZAEU	Future	7,847	16.7609	16.6747	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	11,367	17.1258	17.0360	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,500	17.4773	17.3823	0.0000	0.0000	0	0.00		
				101,432				1,665.00	27,236,945.00	8,326,935.00	110,805,497,198.10	
<b>Option</b>												
	Jun 2016	ZAEU	14.20 Put	6,000	12.0534	12.5286	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	172.2028	196.4210	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	683.2459	630.9567	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	596.0787	650.8302	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	851.4969	915.3531	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	1501.6577	1577.8428	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	10.0615	10.0691	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call	700	731.2869	0.0000	0.0000	0.0000	1,400	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	698.8500	747.4770	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	953.7496	1006.5007	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	300.0918	289.8446	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	246.6584	236.9411	0.0000	0.0000	0	0.00		
				41,922				1,400.00	0.00	4,675,743.00	0.00	
	<b>Total</b>		<b>143,354</b>					<b>3,065.00</b>	<b>27,236,945.00</b>	13,002,678.00	110,805,497,198.10	
<b>Future</b>												
	Jun 2016	ZAFR	Future	6,429	14.9136	14.8609	0.0000	0.0000	0	0.00		
				6,429				0.00	0.00	523,278.00	5,266,552,507.90	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<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	57,426	20.9689	20.6737	20.8350	20.8350	10	208,350.00		
Sep 2016	ZAGB	Future	17,475	21.3904	21.0892	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	Future	5	21.7961	21.4883	0.0000	0.0000	0	0.00		
			<b>74,906</b>					<b>10.00</b>	<b>208,350.00</b>	<b>5,661,335.00</b>	<b>89,480,842,534.90</b>
<b>Option</b>											
Jun 2016	ZAGB	24.30 Call	1,300	11.1430	9.4233	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	6.0558	6.1253	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	20.51 Call	850	1365.1962	1174.1697	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	55.8191	58.2753	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	153.2557	190.4045	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1057.6433	1205.7164	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	2041.6559	2253.6822	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	500.5153	439.2606	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	217.8578	194.3300	0.0000	0.0000	0	0.00		
			<b>21,754</b>					<b>0.00</b>	<b>0.00</b>	<b>1,648,939.00</b>	<b>0.00</b>
<b>Total</b>			<b>96,660</b>					<b>10.00</b>	<b>208,350.00</b>	<b>7,310,274.00</b>	<b>89,480,842,534.90</b>
<b>Future</b>											
Jun 2016	ZAJY	Future	4,800	0.1307	0.1319	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,148	0.1337	0.1350	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	5,682	0.1367	0.1379	0.0000	0.0000	0	0.00		
			<b>11,630</b>					<b>0.00</b>	<b>0.00</b>	<b>731,344.00</b>	<b>7,657,439,553.80</b>
<b>Total</b>			<b>11,630</b>					<b>0.00</b>	<b>0.00</b>	<b>731,344.00</b>	<b>7,657,439,553.80</b>
<b>Future</b>											
Jun 2016	ZAKS	Future	1,266	0.1423	0.1412	0.0000	0.0000	0	0.00		
			<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>17,917.00</b>	<b>245,097,110.00</b>
<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	0.0693	0.0680	0.0000	0.0000	0	0.00		
			<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>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	980	14.5467	14.4256	14.4991	14.4991	14	20,323,820.00		
Sep 2016	ZAUM	Future	168	14.8322	14.7087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUM	Future	29	15.1019	14.9751	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2017	ZAUM	Future	3	15.3555	15.2242	0.0000	0.0000	0	0.00		
			<u>1,180</u>					14.00	20,323,820.00	121,706.00	133,711,965,770.00
		<b>Total</b>	<b>1,180</b>					<b>14.00</b>	<b>20,323,820.00</b>	126,229.00	133,711,965,770.00
<b>Future</b>											
Jun 2016	ZAUS	Future	620,510	14.5467	14.4256	14.5678	14.4444	50,034	725,528,318.30		
Sep 2016	ZAUS	Future	168,764	14.8322	14.7087	14.7797	14.7700	1,015	14,995,947.00		
Dec 2016	ZAUS	Future	52,413	15.1019	14.9751	15.0729	15.0729	5,650	85,007,895.00		
Mar 2017	ZAUS	Future	5,147	15.3555	15.2242	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	Future	1,300	15.6252	15.4929	0.0000	0.0000	0	0.00		
			<u>848,134</u>					56,699.00	825,532,160.30	109,255,202.00	1,175,441,054,879.50
<b>Option</b>											
Jun 2016	ZAUS	12.16 Put	330	3.8647	4.8526	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	14.1054	18.1473	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	16.5201	21.2955	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	26.1307	36.6250	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1102.9255	1000.7793	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	56.2255	75.1793	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	60.3319	80.3130	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.00 Put	50,071	162.4889	203.9038	0.0000	0.0000	32,283	0.00		
Jun 2016	ZAUS	14.10 Put	50	195.2554	0.0000	0.0000	0.0000	50	0.00		
Jun 2016	ZAUS	14.20 Put	5,150	232.1011	284.2214	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.25 Put	51,000	252.0798	306.9185	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.43 Call	1,000	449.3778	392.8192	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.45 Put	500	342.4696	408.0713	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.50 Put	66,600	367.6758	436.9846	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.66 Call	1,000	344.5539	301.5712	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.70 Call	50	328.9802	0.0000	0.0000	0.0000	50	0.00		
Jun 2016	ZAUS	14.78 Call	25,500	299.6341	261.8607	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.80 Put	26,500	545.9612	630.1138	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	579.1477	665.3077	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	250.7126	218.8236	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.96 Put	5,250	655.1290	745.4319	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.97 Put	35,000	662.2305	752.8905	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	56,883	230.4223	201.0365	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Put	7,840	683.7223	775.4365	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.10 Call	17,283	204.0135	0.0000	0.0000	0.0000	34,566	0.00		
Jun 2016	ZAUS	15.75 Call	7,000	90.1264	78.7803	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.90 Call	900	74.4013	65.1631	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Call	650	65.4691	57.0941	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	44,505	1518.7691	1631.4941	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	57.3218	50.0111	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	16.23 Call	750	48.2056	42.0894	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1759.6155	1874.8467	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	43.9094	38.3563	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	41.6279	36.3734	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1986.9290	2103.8221	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	32.3114	28.2765	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	2130.8423	2248.5290	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	26.8196	23.5008	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	19.0102	16.7022	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	18.5157	16.2712	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	17.3371	15.2441	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2470.6371	2589.6441	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	16.0247	14.0994	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	15.4071	13.5609	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	5.0808	4.5963	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	4.6954	4.2556	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	4.2943	3.9006	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	4.2001	3.8170	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.0004	2.7497	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.6440	2.4312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	1.6378	1.4109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	124.6793	145.7662	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	226.2722	258.8556	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	530.0920	590.0878	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	812.8952	752.2872	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	633.7229	699.4488	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	640.5589	592.7051	0.0000	0.0000	800	0.00
Sep 2016	ZAUS	16.27 Call	21,500	306.1329	283.3119	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	266.3721	245.9181	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	243.9050	225.2750	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	238.2638	220.0918	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	200.2136	185.1562	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	150.8534	139.8682	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	135.0799	126.2859	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	64.8285	57.7035	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.9313	16.3967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	181.6874	210.7234	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	214.5856	242.5484	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	250.7026	281.5287	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	305.0099	339.7796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	610.1312	667.1242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	673.7664	733.6399	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	709.3946	770.7949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	761.9262	825.4663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	821.8806	887.7225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	861.1929	928.7005	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	872.5861	940.6610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	991.0284	1063.9991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	997.1629	1070.3423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	818.7601	768.9731	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	784.0781	736.5439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1182.1781	1261.4439	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1228.8131	1309.8401	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1388.3501	1473.6382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1533.0817	1621.6377	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1682.7880	1774.1201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1891.4013	1985.8197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1938.6166	2033.8517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2066.2561	2163.5579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	451.7786	423.9873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	437.4711	410.6087	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	428.8051	402.5072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	323.0385	304.6414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	292.4952	278.6001	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	287.5595	273.9955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	258.7316	247.1008	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	231.9748	222.1223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	227.1421	217.6068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	226.0932	216.6285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	218.5327	206.8237	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	213.7682	197.0513	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	174.4170	158.0805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	170.2334	154.2183	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	165.3346	149.6985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	154.4037	139.6228	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	144.8534	130.8314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	139.2504	125.6790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	129.9248	117.1125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	126.1080	113.6099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	96.1536	86.1985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	91.3943	81.8573	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	80.8574	72.2618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	78.4075	70.0340	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1038.8105	1108.4453	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	15.36 Put	7,160	1117.2947	1188.6742	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.70 Put	6,370	1332.2454	1409.6124	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	1358.5726	1436.6057	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	2089.1004	2182.1852	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	414.2788	394.1644	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.44 Call	7,160	413.3103	393.2585	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	365.1109	347.9270	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	338.0705	322.4924	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	172.2040	155.8580	0.0000	0.0000	0	0.00	
			<u>1,481,512</u>					<u>67,749.00</u>	<u>0.00</u>	<u>24,065,092.00</u>
	<b>Total</b>		<b><u>2,329,646</u></b>					<b><u>124,448.00</u></b>	<b><u>825,532,160.30</u></b>	<b><u>133,320,294.00</u></b>
										<b><u>1,175,441,054,879.50</u></b>

---

<b>Grand Total</b>	<b><u>2,961,778</u></b>	<b><u>127,562.00</u></b>	<b><u>873,583,625.30</u></b>	<b><u>177,854,362</u></b>	<b><u>1,629,992,197,918.20</u></b>
--------------------	-------------------------	--------------------------	------------------------------	---------------------------	------------------------------------

---