



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-April-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Apr 2016	DAEU	Future	0	16.5208	16.3659	0.0000	0.0000	11	181,728.80
Apr 2016	DAEU	Future	25	16.5473	16.3842	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	16.5545	16.3913	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	16.6562	16.4921	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	16.6788	16.5146	0.0000	0.0000	0	0.00
			<u>101</u>					<u>11.00</u>	<u>181,728.80</u>
		<b>Total</b>	<b>101</b>					<b>11.00</b>	<b>181,728.80</b>
<b>Future</b>									
Apr 2016	DAGB	Future	0	20.7348	20.5518	0.0000	0.0000	121	2,508,910.80
Apr 2016	DAGB	Future	157	20.7657	20.5803	0.0000	0.0000	0	0.00
May 2016	DAGB	Future	123	20.7709	20.5856	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	22.3660	22.1672	0.0000	0.0000	0	0.00
			<u>353</u>					<u>121.00</u>	<u>2,508,910.80</u>
		<b>Total</b>							<b>37 146.00</b>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	827.7082	937.0382	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	92.7761	87.4056	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,881</b>					<b>121.00</b>	<b>2,508,910.80</b>
<b>Future</b>									
Apr 2016	DAUS	Future	0	14.6362	14.5299	0.0000	0.0000	17,202	251,711,251.40
Apr 2016	DAUS	Future	875	14.6202	14.5273	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	267	14.6372	14.5442	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	107	14.6430	14.5499	0.0000	0.0000	23	334,466.00
Apr 2016	DAUS	Future	1,100	14.6459	14.5528	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	733	14.6603	14.5671	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	825	14.6777	14.5843	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,040	14.6863	14.5928	0.0000	0.0000	490	7,159,047.00
May 2016	DAUS	Future	1,880	14.6950	14.6014	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	14.6979	14.6043	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	14.7066	14.6130	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	14.7212	14.6275	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	14.7270	14.6333	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,623	14.7386	14.6449	0.0000	0.0000	148	2,169,191.60		
Jun 2016	DAUS	Future	264	14.7648	14.6710	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	200	14.8231	14.7289	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.9050	14.8103	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	14.9614	14.8664	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.0029	14.9077	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.0533	14.9579	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.3229	15.2262	0.0000	0.0000	0	0.00		
			<u>20,334</u>					<u>17,863.00</u>	<u>261,373,956.00</u>	<u>3 743 887.00</u>	<u>39 670 788 222.10</u>

Option

Apr 2016	DAUS	13.97 Put	17,896	0.2621	7.2477	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1.0464	2.1988	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	0.0274	0.0324	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.21 Call	2,000	10.2657	10.3629	0.0000	0.0000	0	0.00
Apr 2016	DAUS	14.54 Put	200	96.3038	153.5064	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	0.2380	0.3971	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.0220	0.0000	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	3.2855	4.6865	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	7.3335	8.1229	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1.6069	1.8535	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	0.5612	0.7981	0.0000	0.0000	0	0.00
May 2016	DAUS	14.87 Put	18,400	362.2333	435.9769	0.0000	0.0000	0	0.00
May 2016	DAUS	15.03 Call	18,400	104.5721	91.7263	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	115.5939	152.2176	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	59.2718	53.3978	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	380.3756	445.4775	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	1.2672	1.5776	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	29.3497	40.8802	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	57.6808	52.6764	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	23.5567	21.7241	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.9516	4.9071	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	191.7317	175.1283	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	344.5643	396.1317	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	138.7546	126.9318	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	116.2136	106.5466	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	716.4740	784.8083	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	88.4722	82.3528	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.9712	5.7817	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	DAUS	13.50 Put	150	71.4527	89.0391	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	99.7095	93.4320	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	67.8900	63.9588	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.72 Call	224	557.9307	518.5893	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1875.4154	1962.1612	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	61.8027	62.8272	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.1588	7.7459	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	106.6761	126.5113	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	123.6944	119.0746	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	98.9498	95.7958	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	37.5941	43.6763	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	448.7359	424.6991	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	1257.8462	1333.6708	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	146.2201	140.5266	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.6854	10.3396	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	139.9294	160.9601	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	138.8954	133.6953	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	121.8600	118.1343	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	214.8054	241.5363	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	204.7852	196.0488	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	691.7158	747.0016	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	115.4822	113.5241	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.5626	12.0667	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	168.6887	190.7543	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	162.1535	156.8362	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	153.5423	148.6715	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	13.1971	17.9955	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	190.1825	213.4691	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	183.5947	175.8869	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	179.4615	171.9323	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	22.3354	26.7916	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	215.5938	238.8104	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	206.9628	198.5442	0.0000	0.0000	0	0.00		
			<u>310,898</u>					<u>0.00</u>	<u>0.00</u>	<u>7 284 785.00</u>	<u>0.00</u>
		<b>Total</b>	<b>331,232</b>					<b>17,863.00</b>	<b>261,373,956.00</b>	<b>11 028 672.00</b>	<b>39 670 788 222.10</b>
<b>Future</b>											
Jun 2016	EUUS	Future	10,596	1.1321	1.1281	0.0000	0.0000	0	0.00		
			<u>10,596</u>					<u>0.00</u>	<u>0.00</u>	<u>247 643.00</u>	<u>2 808 874 076.00</u>
		<b>Total</b>	<b>10,596</b>					<b>0.00</b>	<b>0.00</b>	<b>247 643.00</b>	<b>2 808 874 076.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	ZAAD	Future	6,776	11.3514	11.2836	11.3636	11.3444	600	6,808,895.00
Sep 2016	ZAAD	Future	1,430	11.5241	11.4553	11.5270	11.4941	410	4,725,080.00
Dec 2016	ZAAD	Future	330	11.6896	11.6191	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,216	11.8478	11.7758	0.0000	0.0000	0	0.00
			<u>12,752</u>					<u>1,010.00</u>	<u>11,533,975.00</u>
	<b>Total</b>		<b>12,752</b>					<b>1,010.00</b>	<b>11,533,975.00</b>
									<b>2 821 208.00</b>
									<b>23 105 427 642.40</b>
<b>Future</b>									
Jun 2016	ZAEU	Future	81,169	16.7280	16.5634	16.7024	16.5113	118	1,950,738.10
Sep 2016	ZAEU	Future	7,442	17.1096	16.9421	16.9785	16.9300	404	6,860,083.00
Dec 2016	ZAEU	Future	11,367	17.4770	17.3076	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	2,500	17.8326	17.6587	0.0000	0.0000	0	0.00
			<u>102,478</u>					<u>522.00</u>	<u>8,810,821.10</u>
									<b>8 314 671.00</b>
									<b>110 601 535 678.30</b>
<b>Option</b>									
Jun 2016	ZAEU	14.20 Put	6,000	15.2382	18.6372	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.70 Put	2,912	134.0136	174.1696	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	966.5407	856.8756	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	16.63 Put	7,000	466.5739	558.2529	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.00 Put	564	679.8479	791.3233	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.79 Put	3,500	1258.3283	1396.7433	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	19.85 Call	3,500	19.3657	18.4774	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	627.0011	686.3847	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	848.6136	927.3901	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	379.2386	361.1041	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	304.6111	298.0981	0.0000	0.0000	0	0.00
			<u>41,222</u>					<u>0.00</u>	<u>0.00</u>
	<b>Total</b>		<b>143,700</b>					<b>522.00</b>	<b>8,810,821.10</b>
									<b>12 989 014.00</b>
									<b>110 601 535 678.30</b>
<b>Future</b>									
Jun 2016	ZAFR	Future	6,429	15.3243	15.2128	0.0000	0.0000	0	0.00
			<u>6,429</u>					<u>0.00</u>	<u>0.00</u>
	<b>Total</b>		<b>6,429</b>					<b>0.00</b>	<b>0.00</b>
									<b>523 278.00</b>
									<b>5 266 552 507.90</b>
<b>Future</b>									
Jun 2016	ZAGB	Future	57,938	20.9566	20.7697	20.7400	20.7400	5	103,700.00
Sep 2016	ZAGB	Future	17,375	21.3767	21.1868	21.3860	21.3860	350	7,485,100.00
Dec 2016	ZAGB	Future	5	21.7818	21.5890	0.0000	0.0000	0	0.00
			<u>75,318</u>					<u>355.00</u>	<u>7,588,800.00</u>
									<b>5 657 397.00</b>
									<b>89 396 703 495.70</b>
<b>Option</b>									
Jun 2016	ZAGB	24.30 Call	1,300	19.6114	18.0837	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	8.5229	8.9287	0.0000	0.0000	0	0.00

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Sep 2016	ZAGB	20.51 Call	850	1391.7751	0.0000	0.0000	0.0000	850	0.00
Dec 2016	ZAGB	17.13 Put	4,885	58.0148	59.0890	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	164.1509	187.0145	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	1114.3062	1222.1065	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	2118.5803	2263.2817	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	564.7443	535.1631	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	278.1779	269.2305	0.0000	0.0000	0	0.00
			21,754					850.00	0.00
									1 648 939.00
									0.00
		<b>Total</b>	<b>97,072</b>					<b>1,205.00</b>	<b>7,588,800.00</b>
									7 306 336.00
									89 396 703 495.70
<b>Future</b>									
Jun 2016	ZAJY	Future	4,799	0.1361	0.1347	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,148	0.1392	0.1378	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	5,731	0.1422	0.1408	0.0000	0.0000	0	0.00
			11,678					0.00	0.00
		<b>Total</b>	<b>11,678</b>					<b>0.00</b>	<b>0.00</b>
									731 124.00
									7 654 419 952.80
<b>Future</b>									
Jun 2016	ZAKS	Future	1,266	0.1446	0.1437	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		<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	0.0690	0.0686	0.0000	0.0000	0	0.00
			11,085					0.00	0.00
		<b>Total</b>	<b>11,085</b>					<b>0.00</b>	<b>0.00</b>
									1 020 697.00
									5 840 828 390.00
<b>Future</b>									
Jun 2016	ZAUM	Future	992	14.7765	14.6826	14.7897	14.6629	48	70,616,620.00
Sep 2016	ZAUM	Future	173	15.0652	14.9697	15.0557	15.0557	5	7,527,850.00
Dec 2016	ZAUM	Future	34	15.3379	15.2412	0.0000	0.0000	0	0.00
Mar 2017	ZAUM	Future	3	15.5961	15.4974	0.0000	0.0000	0	0.00
			1,202					53.00	78,144,470.00
		<b>Total</b>	<b>1,202</b>					<b>53.00</b>	<b>78,144,470.00</b>
									121 572.00
									133 513 700 640.00
<b>Future</b>									
Jun 2016	ZAUS	Future	630,638	14.7765	14.6826	14.8100	14.6500	20,043	295,188,762.60
Sep 2016	ZAUS	Future	168,467	15.0652	14.9697	15.0960	14.9372	1,515	22,743,710.60
Dec 2016	ZAUS	Future	49,943	15.3379	15.2412	15.3295	15.3295	3,636	55,592,126.00
Mar 2017	ZAUS	Future	4,147	15.5961	15.4974	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	Future	1,300	15.8620	15.7627	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			854,495					25,194.00	373,524,599.20
									108 923 299.00
									1 170 611 394 123.80
Option									
Jun 2016	ZAUS	12.16 Put	330	5.0378	6.2285	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	17.2788	22.3539	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	20.0056	25.9580	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	27.6730	36.0655	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1328.1729	1249.8120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	51.6729	67.2120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	55.1922	71.4432	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	2,788	138.6627	169.0162	0.0000	0.0000	788	0.00
Jun 2016	ZAUS	14.20 Put	5,150	196.9827	234.4400	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	51,000	213.7737	253.0350	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	290.1059	336.5682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	311.5093	359.7449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.66 Call	1,000	502.7360	462.6159	0.0000	0.0000	1,000	0.00
Jun 2016	ZAUS	14.78 Call	25,500	445.5978	410.4668	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	460.4037	519.7977	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	489.2879	550.2131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	383.8027	353.1830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	555.8650	619.9961	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	562.1193	626.5293	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	54,233	357.5754	328.9155	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	7,840	581.0754	646.3155	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	162.4463	149.0644	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	138.2142	126.7825	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	124.0757	113.7864	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	1347.5757	1431.1864	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	111.3773	102.1181	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	96.7983	88.5165	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1577.1852	1663.0152	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	89.6039	81.8933	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	85.7004	78.3313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1795.2090	1882.9712	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	69.3523	63.4226	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1934.1823	2022.9163	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	59.3487	54.2996	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	44.4914	40.7479	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	43.5198	39.8617	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	41.1863	37.7325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2264.6863	2355.1325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	38.5550	35.3314	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	37.3061	34.1912	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	13.4329	12.1156	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	12.3433	11.1044	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	11.2068	10.0512	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	10.9395	9.8039	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	7.5309	6.6623	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	6.5214	5.7374	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	4.0493	3.4911	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	113.1763	130.2317	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	205.7913	230.9957	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	472.7826	518.0647	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	567.0137	616.7170	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	500	790.7558	751.7107	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	398.1762	380.4769	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	351.6703	335.8745	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	324.5757	309.7834	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	270.3428	258.4092	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	207.8090	199.1433	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	187.4825	179.8678	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	98.0497	93.5519	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.6676	20.5403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	166.9752	188.0408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	196.6660	220.0139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	234.9583	258.9598	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	286.3497	311.4108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	559.1510	601.0174	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	617.9586	662.1204	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	650.9536	696.3317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	699.6744	746.7747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	755.3930	804.3521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	791.9895	842.1119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	802.6099	853.0589	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	912.6362	966.2994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	918.3170	972.1354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	967.6430	928.3437	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1091.1966	1150.0996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1135.1442	1195.0737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1284.7245	1348.5551	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1422.2134	1488.6676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1564.9328	1633.8346	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1765.2109	1837.0488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1810.8198	1883.0704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1933.7852	2007.5585	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.83 Call	4,000	551.3031	529.6994	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.91 Call	20,000	534.7749	513.8897	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.96 Call	5,000	524.7415	504.2966	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	401.0656	386.0474	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	352.3686	341.8499	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	317.4625	308.4601	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	284.8524	277.2372	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	278.9364	271.5682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	277.6518	270.3386	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	268.3789	261.4513	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	262.5261	255.8434	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	230.4394	219.3226	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	225.3332	214.4363	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	219.3420	208.7042	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	205.9242	195.8707	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	194.1419	184.6064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	187.2020	177.9739	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	175.6035	166.8929	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	170.8384	162.3418	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	133.0245	126.2576	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	126.9391	120.4561	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	113.3771	107.5331	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	110.2049	104.5116	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	966.1020	1017.7863	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1040.0604	1093.6990	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1244.6856	1302.7287	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1269.6979	1328.2801	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1967.5540	2038.3708	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	495.9707	479.6988	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	494.6052	478.3853	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	431.9012	420.3855	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	399.7963	389.6565	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	226.1637	213.9337	0.0000	0.0000	0	0.00		
			<u>1,409,496</u>					<u>1,788.00</u>	<u>0.00</u>	<u>23 953 323.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,263,991</b>					<b>26,982.00</b>	<b>373,524,599.20</b>	<b>132 876 622.00</b>	<b>1 170 611 394 123.80</b>
	<b>Grand Total</b>		<b>2,915,985</b>					<b>47,767.00</b>	<b>743 667 260.90</b>	<b>177,320,602</b>	<b>1,624,563,588,617.70</b>