



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
May 2016	DAEU	Future	74	17.1695	17.2342	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	17.1928	17.2571	0.0000	0.0000	0	0.00
			<u>75</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>
									<i>102,990.00</i>
									<i>1,299,213,187.20</i>
<b>Future</b>									
May 2016	DAGB	Future	123	21.8538	21.8252	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	23.4109	23.3941	0.0000	0.0000	0	0.00
			<u>196</u>					<i>0.00</i>	<i>0.00</i>
									<i>37,537.00</i>
									<i>585,117,794.50</i>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	486.2612	509.3593	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	172.1724	184.4753	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,724</b>					<b>0.00</b>	<b>0.00</b>
									<i>175,007.00</i>
									<i>585,117,794.50</i>
<b>Future</b>									
May 2016	DAUS	Future	444	15.0351	15.0377	0.0000	0.0000	510	7,646,277.00
May 2016	DAUS	Future	1,611	15.0351	15.0437	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	15.0382	15.0558	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	15.0532	15.0712	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.0593	15.0773	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	930	15.0685	15.0866	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	2,329	15.0715	15.0897	0.0000	0.0000	1,000	14,952,000.00
Jun 2016	DAUS	Future	300	15.0960	15.1144	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	15.0990	15.1174	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	1,100	15.1630	15.1826	0.0000	0.0000	560	8,479,852.00
Jul 2016	DAUS	Future	370	15.2086	15.2292	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.2452	15.2661	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	15.2483	15.2691	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,900	15.2727	15.2938	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>		
Aug 2016	DAUS	Future	105	15.3032	15.3245	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.3468	15.3685	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.4000	15.4219	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.6822	15.7057	0.0000	0.0000	0	0.00		
			<u>20,833</u>					<u>2,070.00</u>	<u>31,078,129.00</u>	<u>3,785,201.00</u>	<u>40,279,507,299.00</u>

**Option**

May 2016	DAUS	14.82 Call	2,500	273.0962	296.4809	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	18.7666	20.2042	0.0000	0.0000	0	0.00
May 2016	DAUS	15.15 Put	2,000	216.8978	225.9708	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	76.4849	82.8349	0.0000	0.0000	0	0.00
May 2016	DAUS	15.26 Call	2,500	75.3763	100.3747	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	35.6177	43.8528	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.0068	0.0432	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	5.1884	4.9941	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	21.5993	31.3317	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	22.0751	29.4990	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	5.6881	6.7731	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	67.1736	77.6905	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.53 Put	18,400	79.2456	89.4187	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	513.1627	542.5439	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.2688	0.4289	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	178.0535	203.3266	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	99.6815	109.5314	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	125.3959	135.8057	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	173.2219	184.3119	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	114.5855	135.8420	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	129.0108	139.9163	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	92.9622	111.9105	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	156.8742	168.3088	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	427.5735	439.4481	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	69.7397	84.7720	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	1.1281	1.0944	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.6696	24.7694	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	184.3582	195.6960	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	83.1016	99.2921	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	49.6225	62.1593	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	209.2191	221.2533	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	410.8105	423.3395	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1537.8318	1536.0234	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	47.9918	56.5953	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	3.8882	3.9303	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	48.8373	52.7706	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jul 2016	DAUS	17.13 Call	250	118.4482	133.3809	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	90.7448	103.4995	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	447.2889	454.5075	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	18.1744	18.6529	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	516.4749	541.8542	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	966.2919	968.8327	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	148.4351	162.4890	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	6.7178	6.7588	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	75.3028	79.0921	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	141.1495	154.4888	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	121.8054	133.9746	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	36,130	124.5167	130.2762	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	36,130	218.6304	235.5416	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	487.7074	494.6161	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	107.1891	118.0877	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	9.3201	9.3361	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	99.1941	102.5771	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	166.2122	180.2346	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	152.9741	166.2956	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	11.1970	11.9578	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	113.0196	117.8010	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	184.3481	198.8780	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	179.6077	193.9040	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	554.2053	561.2465	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	603.4619	630.0697	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	15.9952	17.4800	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	133.2830	140.3057	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	210.4331	224.6549	0.0000	0.0000	0	0.00
			<u>255,746</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>276,579</b>				<b>2,070.00</b>	<b>31,078,129.00</b>
									11,315,628.00
									40,279,507,299.00
<b>Future</b>									
Jun 2016	EUUS	Future	13,435	1.1410	1.1442	0.0000	0.0000	0	0.00
			<u>13,435</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>13,435</b>				<b>0.00</b>	<b>0.00</b>
									250,692.00
									2,843,988,644.00
<b>Future</b>									
Jun 2016	ZAAD	Future	7,644	11.0830	11.1590	11.0786	11.0091	490	5,421,604.00
Sep 2016	ZAAD	Future	1,432	11.2606	11.3436	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	400	11.4354	11.5205	11.3875	11.3875	20	227,750.00
Mar 2017	ZAAD	Future	4,398	11.6027	11.6894	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			13,874					510.00	5,649,354.00	2,833,267.00	23,240,569,979.90	
		<b>Total</b>	<b>13,874</b>					<b>510.00</b>	<b>5,649,354.00</b>	2,865,644.00	23,240,569,979.90	
<b>Future</b>												
	Jun 2016	ZACR	Future	230	2.3066	2.3143	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	81,709	17.2419	17.3116	17.3461	17.2000	4,725	81,241,280.00		
	Sep 2016	ZAEU	Future	12,145	17.6439	17.7152	17.7499	17.5307	1,025	18,039,880.00		
	Dec 2016	ZAEU	Future	11,367	18.0305	18.1048	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,500	18.4015	18.4779	0.0000	0.0000	0	0.00		
				107,721					5,750.00	99,281,160.00	8,462,209.00	113,153,078,992.50
<b>Option</b>												
	Jun 2016	ZAEU	14.20 Put	6,000	2.9647	3.0921	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	22.0321	20.9595	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1324.1083	1392.4319	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	165.6560	160.8119	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	298.5902	287.2345	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	766.0788	734.6404	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	14.3705	19.9233	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call	700	1186.7461	1246.2471	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	425.4287	417.1222	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	594.1621	582.7080	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	433.3743	463.0208	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	311.7119	333.8967	0.0000	0.0000	0	0.00		
				41,922					0.00	0.00	4,675,743.00	0.00
		<b>Total</b>	<b>149,643</b>					<b>5,750.00</b>	<b>99,281,160.00</b>	13,137,952.00	113,153,078,992.50	
<b>Future</b>												
	Jun 2016	ZAFR	Future	5,055	15.6432	15.6056	0.0000	0.0000	0	0.00		
				5,055					0.00	0.00	532,338.00	5,406,026,223.90
		<b>Total</b>	<b>5,055</b>					<b>0.00</b>	<b>0.00</b>	532,338.00	5,406,026,223.90	
<b>Future</b>												
	Jun 2016	ZAGB	Future	58,743	21.9118	21.8840	21.9096	21.6432	836	18,262,561.90		
	Sep 2016	ZAGB	Future	24,413	22.3591	22.3351	22.3435	22.2250	500	11,130,275.00		
	Dec 2016	ZAGB	Future	152	22.7890	22.7676	0.0000	0.0000	0	0.00		
				83,308					1,336.00	29,392,836.90	5,699,034.00	90,298,751,588.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2016	ZAGB	24.30 Call	1,300	14.5265	29.2449	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	3.3971	5.7798	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	966.5591	975.4342	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	266.2194	280.3470	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	46.9308	47.9678	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	73.8056	76.8468	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	682.7253	706.7389	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1472.3442	1506.0560	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	785.8149	802.9891	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	356.1213	373.8736	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1,651,089.00
		<b>Total</b>	<b>105,512</b>					<b>1,336.00</b>	<b>29,392,836.90</b>	7,350,123.00
										90,298,751,588.10
<b>Future</b>										
Jun 2016	ZAJY	Future	4,799	0.1390	0.1394	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1422	0.1427	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1454	0.1459	0.0000	0.0000	0	0.00	
			11,988					0.00	0.00	731,754.00
		<b>Total</b>	<b>11,988</b>					<b>0.00</b>	<b>0.00</b>	7,663,177,993.80
<b>Future</b>										
Jun 2016	ZAKS	Future	1,266	0.1494	0.1496	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	17,917.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	245,097,110.00
<b>Future</b>										
Jun 2016	ZANN	Future	11,085	0.0733	0.0747	0.0000	0.0000	0	0.00	
			11,085					0.00	0.00	1,020,697.00
		<b>Total</b>	<b>11,085</b>					<b>0.00</b>	<b>0.00</b>	5,840,828,390.00
<b>Future</b>										
Jun 2016	ZAUM	Future	989	15.1113	15.1298	15.1933	14.9939	44	66,369,910.00	
Sep 2016	ZAUM	Future	318	15.4125	15.4344	15.3965	15.3656	16	24,612,130.00	
Dec 2016	ZAUM	Future	27	15.6980	15.7216	15.7347	15.6117	12	18,819,780.00	
Mar 2017	ZAUM	Future	54	15.9655	15.9911	0.0000	0.0000	0	0.00	
			1,388					72.00	109,801,820.00	123,529.00
		<b>Total</b>	<b>1,388</b>					<b>72.00</b>	<b>109,801,820.00</b>	136,466,563,890.00
<b>Future</b>										
Jun 2016	ZAUS	Future	550,938	15.1113	15.1298	15.2296	14.9900	68,023	1,027,845,827.80	
Sep 2016	ZAUS	Future	184,881	15.4125	15.4344	15.5210	15.2822	1,393	21,408,214.80	

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Dec 2016	ZAUS	Future	64,024	15.6980	15.7216	15.7035	15.6117	1,000	15,675,350.00		
Mar 2017	ZAUS	Future	5,216	15.9655	15.9911	15.9717	15.9521	816	13,034,330.00		
Jun 2017	ZAUS	Future	2,300	16.2519	16.2768	0.0000	0.0000	0	0.00		
			<u>807,359</u>					<u>71,232.00</u>	<u>1,077,963,722.60</u>	<u>110,202,064.00</u>	<u>1,189,643,779,011.70</u>

**Option**

Jun 2016	ZAUS	12.16 Put	330	0.6887	1.0055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	2.4841	3.6471	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	2.9150	4.2728	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	4.1830	6.0961	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1618.6085	1640.2910	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	7.3085	10.4910	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	7.7370	11.0836	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	32.2122	38.4364	0.0000	0.0000	34,566	0.00
Jun 2016	ZAUS	14.10 Put	50	42.6751	49.8262	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	55.6710	63.7296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	63.2321	71.7244	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	91.0302	100.3584	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	102.2849	112.1005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	755.9510	784.3619	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	114.5118	124.7898	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	585.0752	615.3593	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	533.6794	564.3636	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	209.9820	222.2451	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	229.7926	242.2134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	445.1834	476.2390	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	277.4309	289.9960	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	282.0387	294.6033	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	407.4412	438.4877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	33,400	296.1412	308.6877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	357.4402	388.2627	0.0000	0.0000	17,283	0.00
Jun 2016	ZAUS	15.60 Call	33,000	181.6972	206.9570	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	146.4415	169.7238	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	117.4382	138.6961	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	101.0733	120.9002	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	989.7733	991.1002	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	86.8503	105.2580	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	71.1643	87.7718	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1216.6479	1214.3502	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	63.8739	79.5437	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	60.0356	75.1808	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1435.4900	1430.1388	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	44.6448	57.4381	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	16.65 Put	14	1575.4759	1568.6210	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	35.5551	46.9544	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	22.8022	31.3385	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	22.0283	30.3692	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	20.2017	28.0708	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1908.9017	1898.2708	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	18.2027	25.5327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	17.2761	24.3482	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	3.4496	5.6366	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	3.0451	5.0331	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	2.8364	4.4225	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	2.8178	4.2818	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	2.5811	3.3131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.5115	3.0510	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	2.3454	2.3824	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	64.0474	64.8561	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	121.9182	126.6357	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	316.2240	323.9379	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1162.8066	1192.4472	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	350.3066	358.0472	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	387.9788	394.3971	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	932.0003	960.4093	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	447.6050	471.3546	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	390.7746	413.0975	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	359.2105	380.6331	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	351.2657	372.4512	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	297.0118	316.8901	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	222.6698	239.6318	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	198.7626	214.6306	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	88.3850	96.8125	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.6207	16.5362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	100.8373	104.2220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	121.9555	125.4986	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	149.9059	153.5673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	193.4743	197.1913	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	416.3570	421.9828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	462.2504	467.7926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	489.6909	493.6995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	531.3438	535.4263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	579.3903	583.5327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	611.1686	615.3358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	620.4214	624.5915	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.20 Put	6,985	717.0382	721.2339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	722.0646	726.2578	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	83,003	1118.9761	1146.7199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1073.6016	1101.2898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	875.6016	879.6898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	914.8666	918.9097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1050.0505	1053.7757	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1174.9293	1178.1975	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1306.1618	1308.5665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1493.5545	1494.9800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1536.4881	1537.6867	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1653.1162	1653.6996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	625.6033	649.2438	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	606.2862	629.6112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	594.5215	617.6828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	448.0192	468.0423	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	398.9072	417.5979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	390.1651	408.6048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	384.4633	402.7357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	338.6944	355.5623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	299.2262	313.4481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	292.3129	306.2719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	290.8117	304.7165	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	279.9947	293.4784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	273.1751	286.3881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	245.9735	258.0686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	243.2694	255.2487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	240.0996	251.9422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	233.0152	244.5511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	222.3660	238.0669	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	214.4020	230.9202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	201.0877	216.9789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	195.6161	211.2426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	152.1696	165.5281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	145.1741	158.1362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	129.5813	141.6238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	125.9338	137.7533	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	782.5559	780.5218	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	849.1157	846.8237	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1035.6970	1032.6743	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1058.7908	1055.6835	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1707.4099	1702.5655	0.0000	0.0000	0	0.00



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Mar 2017	ZAUS	18.43	Call	90	554.9391	570.5173	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44	Call	7,160	553.3476	568.8937	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00	Call	6,370	472.8951	486.7807	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38	Call	3,200	432.2398	443.9902	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42	Call	1,800	263.9553	274.7672	0.0000	0.0000	0	0.00		
				<u>1,595,130</u>					<u>51,849.00</u>	<u>0.00</u>	<u>24,416,995.00</u>	<u>0.00</u>
	<b>Total</b>			<b>2,402,489</b>					<b>123,081.00</b>	<b>1,077,963,722.60</b>	<b>134,619,059.00</b>	<b>1,189,643,779,011.70</b>

<b>Grand Total</b>	<b>3,017,343</b>							<b>132,819.00</b>	<b>1,353,167,022.50</b>	<b>179,589,704</b>	<b>1,650,954,577,359.90</b>
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