



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2016	DAEU	Future	74	17.6567	17.7583	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	1	17.6773	17.7785	0.0000	0.0000	0	0.00		
			<u>75</u>					<i>0.00</i>	<i>0.00</i>	<i>102 990.00</i>	<i>1 299 213 187.20</i>
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>392 590.00</b>	<b>1 299 213 187.20</b>
<b>Future</b>											
May 2016	DAGB	Future	123	22.5469	22.5898	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	24.1670	24.2035	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	323.2891	328.6601	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	294.8599	317.4590	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>175 007.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,724</b>					<b>0.00</b>	<b>0.00</b>	<b>212 544.00</b>	<b>585 117 794.50</b>
<b>Future</b>											
May 2016	DAUS	Future	4,700	15.5523	15.6555	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	285	15.5677	15.6708	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,000	15.5734	15.6763	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	930	15.5814	15.6844	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	3,550	15.5841	15.6871	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	300	15.6056	15.7089	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6082	15.7116	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	1,072	15.6729	15.7770	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	370	15.7258	15.8304	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.7652	15.8695	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.7683	15.8726	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	15.7936	15.8979	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.8252	15.9294	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,467	15.8700	15.9745	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>
Sep 2016	DAUS	Future	259	15.9247	16.0296	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.2159	16.3220	0.0000	0.0000	0	0.00
			<u>19,828</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 794 413.00</u>
									<u>40 423 608 905.70</u>
<b>Option</b>									
May 2016	DAUS	14.80 Put	15,000	0.5248	2.2339	0.0000	0.0000	0	0.00
May 2016	DAUS	15.26 Call	2,500	308.2836	414.3232	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	5.3464	3.5977	0.0000	0.0000	0	0.00
May 2016	DAUS	15.66 Call	2,500	165.2833	0.0000	0.0000	0.0000	5,000	0.00
May 2016	DAUS	15.67 Put	3,000	266.6887	0.0000	0.0000	0.0000	6,000	0.00
May 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	0.8873	0.6088	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	6.2965	4.7996	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	71.6892	94.1609	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	17.6112	24.4990	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	16.5320	13.1100	0.0000	0.0000	0	0.00
May 2016	DAUS	15.57 Call	5,000	279.3005	335.3702	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.53 Put	18,400	20.7351	16.0057	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	936.0702	1032.8687	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.0207	0.0741	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	395.9225	460.2847	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	29.7248	23.0482	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	38.8101	30.5520	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	56.0729	45.2374	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	263.2676	311.0827	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	41.9347	34.0730	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	206.5647	244.0908	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.60 Put	15,000	378.6812	0.0000	0.0000	0.0000	15,000	0.00
Jun 2016	DAUS	14.56 Put	1,000	60.0307	50.4463	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	216.5691	188.0780	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	143.3440	167.8842	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.4164	0.3632	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	9.9037	9.2166	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	77.4714	65.7590	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	163.9150	190.0713	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	102.3864	119.9040	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	94.2802	80.5637	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	218.3665	190.2567	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1136.1048	1065.0949	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	82.8183	94.5752	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	2.0750	2.0038	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	25.6129	22.2402	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	199.6743	223.5759	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.45 Call	150	154.8833	174.7187	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	259.5872	232.6655	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	8.7297	7.8580	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	777.2685	839.3436	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	663.4634	718.5135	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	664.5236	614.6865	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	235.5535	259.1982	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	4.6958	4.5987	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	39.5153	35.4657	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	220.5260	242.2505	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	190.7583	209.9012	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	36,130	69.2012	61.1836	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	36,130	329.0518	356.8003	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	311.7918	283.3535	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	157.7276	172.6834	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.5005	6.8643	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	51.4534	45.4222	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	245.9061	266.6038	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	226.5536	245.8319	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	9.2171	9.0808	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	64.6901	51.7473	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	259.5445	279.2411	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	250.6519	269.7711	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	387.6342	355.7607	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	822.6374	869.3129	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	12.5709	13.1958	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	81.9870	67.1246	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	273.0797	291.9903	0.0000	0.0000	0	0.00
			<u>285,746</u>					<u>26,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>305,574</b>					<b>26,000.00</b>	<b>0.00</b>
									<u>7 571 427.00</u>
									<u>0.00</u>
									<u>40 423 608 905.70</u>
<b>Future</b>									
Jun 2016	EUUS	Future	13,410	1.1346	1.1336	0.0000	0.0000	0	0.00
			<u>13,410</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>13,410</b>					<b>0.00</b>	<b>0.00</b>
									<u>250 717.00</u>
									<u>2 844 272 144.00</u>
<b>Future</b>									
Jun 2016	ZAAD	Future	6,829	11.4623	11.4694	11.5237	11.5237	1	11,523.70
Sep 2016	ZAAD	Future	1,681	11.6512	11.6583	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	795	11.8325	11.8386	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,485	12.0073	12.0121	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			13,790					1.00	11,523.70	2 835 801.00	23 269 619 817.70
		<b>Total</b>	<b>13,790</b>					<b>1.00</b>	<b>11,523.70</b>	2 868 178.00	23 269 619 817.70
<b>Future</b>											
	Jun 2016 ZACR	Future	230	2.3844	2.3992	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	90,778	17.7214	17.8232	17.8550	17.7136	37,252	664,136,590.30		
	Sep 2016 ZAEU	Future	12,695	18.1419	18.2454	18.1820	18.1795	500	9,090,125.00		
	Dec 2016 ZAEU	Future	11,367	18.5387	18.6436	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	Future	4,000	18.9246	19.0278	0.0000	0.0000	500	9,491,650.00		
			118,840					38,252.00	682,718,365.30	8 545 801.00	114 636 477 375.10
<b>Option</b>											
	Jun 2016 ZAEU	14.20 Put	6,000	1.2401	0.9005	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	15.70 Put	2,912	9.0622	7.2575	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	15.96 Call	6,000	1774.8042	1873.8970	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	16.63 Put	7,000	65.0496	51.4865	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	17.00 Put	564	135.6288	109.4239	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	17.79 Put	3,500	454.2133	396.1508	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	19.85 Call	3,500	27.1456	29.6125	0.0000	0.0000	0	0.00		
	Sep 2016 ZAEU	17.00 Call	700	1523.3174	1594.1523	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.40 Put	2,912	318.1901	292.6491	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	454.9367	421.3566	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	20.80 Call	2,912	553.3281	571.8757	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	388.9619	401.0493	0.0000	0.0000	0	0.00		
			41,922					0.00	0.00	4 675 743.00	0.00
		<b>Total</b>	<b>160,762</b>					<b>38,252.00</b>	<b>682,718,365.30</b>	13 221 544.00	114 636 477 375.10
<b>Future</b>											
	Jun 2016 ZAFR	Future	5,055	16.0156	16.1140	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	56,990	22.5979	22.6413	22.8234	22.6626	564	12,811,807.90		
	Sep 2016 ZAGB	Future	24,849	23.0700	23.1131	23.2890	23.0660	430	9,969,765.40		
	Dec 2016 ZAGB	Future	152	23.5141	23.5571	0.0000	0.0000	0	0.00		
			81,991					994.00	22,781,573.30	5 712 257.00	90 591 874 256.60
<b>Option</b>											

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Jun 2016	ZAGB	24.30 Call	1,300	49.1574	68.4346	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	4.5866	7.1182	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	1374.3942	1419.5908	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	430.0215	457.0341	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	41.2710	40.5145	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	56.8942	54.7564	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	503.2438	506.3388	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1148.7746	1149.1503	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1072.3194	1109.2320	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	511.2620	535.3949	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1 651 089.00
		<b>Total</b>	<b>104,195</b>					<b>994.00</b>	<b>22,781,573.30</b>	7 363 346.00 90 591 874 256.60
<b>Future</b>										
Jun 2016	ZAJY	Future	4,799	0.1435	0.1445	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1469	0.1480	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1501	0.1513	0.0000	0.0000	0	0.00	
			11,988					0.00	0.00	731 754.00 7 663 177 993.80
		<b>Total</b>	<b>11,988</b>					<b>0.00</b>	<b>0.00</b>	731 754.00 7 663 177 993.80
<b>Future</b>										
Jun 2016	ZAKS	Future	1,266	0.1542	0.1555	0.0000	0.0000	0	0.00	
			1,266					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	0.0734	0.0708	0.0000	0.0000	0	0.00	
			11,085					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
<b>Future</b>										
Jun 2016	ZAUM	Future	931	15.6190	15.7225	15.7651	15.6071	127	199,024,680.00	
Sep 2016	ZAUM	Future	325	15.9376	16.0425	16.0697	15.9298	28	44,750,990.00	
Dec 2016	ZAUM	Future	45	16.2324	16.3384	16.3503	16.2946	19	31,040,790.00	
Mar 2017	ZAUM	Future	51	16.5109	16.6160	16.6447	16.6447	3	4,993,410.00	
			1,352					177.00	279,809,870.00	123 959.00 137 140 447 060.00
		<b>Total</b>	<b>1,352</b>					<b>177.00</b>	<b>279,809,870.00</b>	128 482.00 137 140 447 060.00
<b>Future</b>										
Jun 2016	ZAUS	Future	584,009	15.6190	15.7225	15.7750	15.6100	66,323	1,042,612,680.40	
Sep 2016	ZAUS	Future	186,083	15.9376	16.0425	16.0770	15.9200	3,149	50,364,676.50	

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Dec 2016	ZAUS	Future	57,881	16.2324	16.3384	16.3787	16.2123	6,800	110,685,085.00		
Mar 2017	ZAUS	Future	6,905	16.5109	16.6160	16.6580	16.6309	2,500	41,603,750.00		
Jun 2017	ZAUS	Future	3,300	16.8076	16.9106	0.0000	0.0000	0	0.00		
			<u>838,178</u>					<u>78,772.00</u>	<u>1,245,266,191.90</u>	<u>110 518 383.00</u>	<u>1 194 594 974 243.30</u>

**Option**

Jun 2016	ZAUS	12.16 Put	330	0.2459	0.2381	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	1.0334	0.9850	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	1.2111	1.1401	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	1.7296	1.5841	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2121.9843	2225.1265	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	2.9843	2.6265	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	3.1541	2.7651	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	7.6679	6.3477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	10.1190	7.6251	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	14.2741	10.0822	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	16.8331	12.0918	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	26.8711	20.1913	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	31.1338	23.7074	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	1191.0481	1286.9660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	35.9228	27.6982	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	980.1942	1071.7641	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	913.4640	1003.3230	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	78.0987	64.0087	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	87.9617	72.5204	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	794.5956	880.2992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	112.8217	94.0658	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	115.3061	96.2252	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	741.9947	825.4190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	33,900	122.9947	102.9190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	670.2183	750.1466	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	33,000	375.8726	435.3986	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,020	311.6622	362.8345	0.0000	0.0000	5,976	0.00
Jun 2016	ZAUS	15.90 Call	900	256.6610	301.3486	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	224.7201	265.3020	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,105	605.7201	542.8020	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	196.2548	232.9421	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	164.0032	195.9744	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	798.2670	725.7091	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	148.6736	178.2776	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	140.5053	168.8131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	992.5796	912.7956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	106.7857	129.6617	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	1120.4492	1036.6846	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	86.8274	106.0742	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	58.6991	72.4391	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	56.9391	70.3169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	52.7586	65.2660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1433.7586	1342.7660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	48.1295	59.6590	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	45.9648	57.0305	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	10.2261	13.7757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	9.0833	12.3262	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	7.9311	10.8548	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	7.6664	10.5150	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	4.5268	6.4286	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	3.6915	5.3169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	2.8514	3.4279	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	30.5497	26.7668	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	66.0841	58.2848	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	195.6280	175.1982	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1557.5347	1640.2092	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	219.9347	197.7092	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	246.2574	222.1701	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1275.4219	1350.3334	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	592.5633	547.3720	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	645.1444	691.0119	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	565.1886	606.8130	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	520.2210	559.3607	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	508.8412	547.3434	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	432.4146	465.7336	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	331.2058	357.7293	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	296.9333	321.9967	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	118.2663	127.3582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.6472	13.6848	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	59.7698	45.1807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	73.0844	56.8648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	91.0333	72.9618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	119.6788	99.2480	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	173.7895	0.0000	0.0000	0.0000	63,180	0.00
Dec 2016	ZAUS	14.50 Put	23,489	293.3244	268.0855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	328.9702	301.7501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	349.3065	321.0044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	379.7670	349.8987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	415.2104	383.5945	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.98 Put	1,700	438.8363	406.0979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	445.7386	412.6766	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	520.0375	482.2365	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	524.1638	485.8951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	81,095	1438.4537	1501.8788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	606.0537	563.4788	0.0000	0.0000	31,590	0.00
Dec 2016	ZAUS	15.50 Call	750	1384.2120	1446.0381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	651.8120	607.6381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	684.9146	639.6407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	799.7944	750.9940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	907.0920	855.3544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1020.9841	966.4408	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1185.2738	1126.8300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1223.2856	1164.0657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1327.1604	1265.9271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	823.8135	866.3993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	799.0316	840.5416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	783.9559	824.8752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	595.8084	629.4718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	531.0045	561.6734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	519.4171	549.5382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	511.8549	541.6213	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	450.9025	477.7418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	386.0938	409.7264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	374.2622	397.2998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	371.6940	394.6045	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	81,095	353.1109	375.0702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	343.7944	362.7173	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	306.6575	323.7164	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	302.9601	319.8339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	298.6303	315.2907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	288.9487	305.1241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	280.4577	296.2114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	275.4608	290.9676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	267.1105	282.1995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	263.6789	278.5994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	228.0606	246.9595	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	218.3887	236.6727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	196.6867	213.5586	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	191.5794	208.1122	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	596.8450	559.2531	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	648.9367	609.6969	0.0000	0.0000	0	0.00



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Mar 2017	ZAUS	15.70 Put	6,370	797.2010	753.7552	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	817.1421	771.8437	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1396.3465	1338.9180	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	698.2524	730.8349	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	696.2352	728.7340	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	593.9615	622.3962	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	535.2529	561.2764	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	355.8131	371.7829	0.0000	0.0000	0	0.00		
			<u>1,655,614</u>					<u>100,746.00</u>	<u>0.00</u>	<u>24 526 517.00</u>	<u>0.00</u>
	<b>Total</b>		<b><u>2,493,792</u></b>					<b><u>179,518.00</u></b>	<b><u>1,245,266,191.90</u></b>	<b><u>135 044 900.00</u></b>	<b><u>1 194 594 974 243.30</u></b>

<b>Grand Total</b>	<b><u>3,147,298</u></b>					<b><u>244,942.00</u></b>	<b><u>2 230 587 524.20</u></b>	<b><u>180,165,561</u></b>	<b><u>1,658,529,611,757.10</u></b>
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