



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	74	17.4934	17.6170	0.0000	0.0000	0	0.00		
			<u>74</u>					<u>0.00</u>	<u>0.00</u>	103 213.00	1 303 136 362.40
		<b>Total</b>	<b>74</b>					<b>0.00</b>	<b>0.00</b>	392 813.00	1 303 136 362.40
<b>Future</b>											
Apr 2017	DAGB	Future	73	24.0601	24.5261	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	37 662.00	588 000 883.20
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	301.5461	204.8940	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	200.2190	261.7150	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	175 007.00	0.00
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>	212 669.00	588 000 883.20
<b>Future</b>											
Jun 2016	DAUS	Future	0	15.6752	15.7325	0.0000	0.0000	18,400	288,423,680.00		
Jun 2016	DAUS	Future	300	15.5886	15.7485	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5918	15.7517	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	1,012	15.6579	15.7990	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	370	15.7060	15.8504	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.7449	15.8985	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.7482	15.9025	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,167	15.7514	15.9066	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	1,900	15.7737	15.9322	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.8042	15.9639	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,467	15.8469	16.0084	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9002	16.0631	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.1901	16.3549	0.0000	0.0000	0	0.00		
			<u>10,470</u>					<u>18,400.00</u>	<u>288,423,680.00</u>	3 837 615.00	41 103 264 306.10
<b>Option</b>											
Jun 2016	DAUS	12.20 Put	1,000	0.0008	0.0000	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	15.45 Call	1,000	216.5365	352.3381	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	2.0985	1.4862	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.80 Put	5,000	291.0535	200.1375	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.87 Call	2,500	60.1542	117.7472	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.89 Call	2,500	56.1023	110.6178	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	2.6077	3.0128	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	5.0384	4.5367	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.68 Call	5,000	125.7126	220.9733	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.77 Call	2,500	94.5683	0.0000	0.0000	0.0000	5,000	0.00
Jun 2016	DAUS	15.78 Call	8,219	91.5242	170.0254	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	7.0342	7.7051	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.60 Put	15,000	245.5883	191.4606	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	18.8370	16.3145	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	118.0204	93.7555	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	55.1745	84.8275	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0422	0.0648	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	1.4658	1.8639	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	29.0018	24.2294	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	73.9471	106.4990	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	35.7700	54.7343	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	361.9263	0.0000	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	273.8813	0.0000	0.0000	0.0000	36,800	0.00
Jul 2016	DAUS	14.60 Put	1,000	42.5440	35.1827	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	12,000	328.5981	283.9415	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1059.7977	961.5348	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	36.5328	51.3853	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.5473	0.5975	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	12.6364	12.2062	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	119.1565	156.4531	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	84.9974	114.1362	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	194.3283	169.2894	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	5.6948	5.4817	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	674.8366	788.1561	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	556.7901	659.3183	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	579.2921	520.4576	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	154.2891	196.6147	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	486.0848	578.7463	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.31 Call	10,000	404.6822	486.5338	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	2.5054	2.7239	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	25.5253	24.0008	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	144.2063	183.6751	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	120.4446	154.7757	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	13.78 Put	36,130	46.7205	43.3369	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	36,130	239.8380	293.8840	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	247.9868	224.7089	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	98.9500	126.1835	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	4.7254	5.0955	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	38.1214	33.9097	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	173.2905	212.9622	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	157.1447	193.9083	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	6.3477	6.7901	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	45.0587	40.3992	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	190.4371	228.9368	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	182.8010	220.0994	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	325.3428	300.7762	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	721.1911	817.0161	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	8.2879	9.2863	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	51.1665	45.6134	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	207.8212	245.3947	0.0000	0.0000	0	0.00		
			<u>276,446</u>					<u>41,800.00</u>	<u>0.00</u>	<u>7 722 727.00</u>	<u>0.00</u>
	<b>Total</b>		<b>286,916</b>					<b>60,200.00</b>	<b>288,423,680.00</b>	<b>11 560 342.00</b>	<b>41 103 264 306.10</b>
<b>Future</b>											
Jun 2016	EUUS	Future	13,410	1.1168	1.1146	0.0000	0.0000	0	0.00		
			<u>13,410</u>					<u>0.00</u>	<u>0.00</u>	<u>250 967.00</u>	<u>2 847 075 644.00</u>
	<b>Total</b>		<b>13,410</b>					<b>0.00</b>	<b>0.00</b>	<b>250 967.00</b>	<b>2 847 075 644.00</b>
<b>Future</b>											
Jun 2016	ZAAD	Future	6,848	11.2941	11.4172	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	2,106	11.4782	11.6059	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	1,009	11.6578	11.7872	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,610	11.8299	11.9609	0.0000	0.0000	0	0.00		
			<u>14,573</u>					<u>0.00</u>	<u>0.00</u>	<u>2 840 380.00</u>	<u>23 322 845 098.90</u>
	<b>Total</b>		<b>14,573</b>					<b>0.00</b>	<b>0.00</b>	<b>2 872 757.00</b>	<b>23 322 845 098.90</b>
<b>Future</b>											
Jun 2016	ZACR	Future	230	2.3679	2.3923	0.0000	0.0000	0	0.00		
			<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>109 514.00</u>	<u>2 497 225 446.00</u>
	<b>Total</b>		<b>230</b>					<b>0.00</b>	<b>0.00</b>	<b>109 514.00</b>	<b>2 497 225 446.00</b>
<b>Future</b>											
Jun 2016	ZAEU	Future	107,872	17.4273	17.5667	17.6004	17.5280	1,148	20,176,864.40		
Sep 2016	ZAEU	Future	20,482	17.8358	17.9821	17.9747	17.9021	7,582	135,757,675.40		

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Dec 2016	ZAEU	Future	12,558	18.2312	18.3802	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	Future	4,000	18.6122	18.7625	0.0000	0.0000	0	0.00
			<u>144,912</u>					<u>8,730.00</u>	<u>155,934,539.80</u>
									<u>8 598 272.00</u>
									<u>115 579 688 006.30</u>
<b>Option</b>									
Jun 2016	ZAEU	14.20 Put	6,000	0.0435	0.0455	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.70 Put	2,912	3.0432	3.0801	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1472.2901	1611.9996	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	16.63 Put	7,000	22.2151	19.1127	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.00 Put	564	81.7405	66.4372	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	17.79 Put	3,500	474.0914	399.7739	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	19.85 Call	3,500	1.3191	3.2297	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	17.00 Call	700	1222.1819	1335.3467	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	470.9315	441.2376	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	271.3594	304.3034	0.0000	0.0000	0	0.00
			<u>36,098</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>181,010</b>				<b>8,730.00</b>	<b>155,934,539.80</b>
									<b>13 285 663.00</b>
									<b>115 579 688 006.30</b>
<b>Future</b>									
Jun 2016	ZAFR	Future	5,055	15.7996	15.8674	0.0000	0.0000	0	0.00
			<u>5,055</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>5,055</b>				<b>0.00</b>	<b>0.00</b>
									<b>532 538.00</b>
									<b>5 409 265 553.90</b>
<b>Future</b>									
Jun 2016	ZAGB	Future	43,331	22.4975	22.9366	22.7999	22.5300	3,157	71,587,634.70
Sep 2016	ZAGB	Future	30,945	22.9622	23.4144	23.2574	22.9700	6,265	144,269,342.60
Dec 2016	ZAGB	Future	156	23.4108	23.8681	23.6833	23.6833	1	23,683.30
Mar 2017	ZAGB	Future	50	23.8375	24.3004	0.0000	0.0000	0	0.00
Jun 2017	ZAGB	Future	5,300	24.2865	24.7450	0.0000	0.0000	10,600	260,336,000.00
Dec 2017	ZAGB	Future	520	24.4218	24.8816	0.0000	0.0000	0	0.00
			<u>80,302</u>					<u>20,023.00</u>	<u>476,216,660.60</u>
									<b>5 761 161.00</b>
									<b>91 737 487 676.10</b>
<b>Option</b>									
Jun 2016	ZAGB	24.30 Call	1,300	18.3792	43.3323	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	1.1682	2.2480	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	22.50 Call	500	1230.8198	1490.4367	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	25.30 Call	800	323.0460	405.6988	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	38.9981	36.4358	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	53.1514	50.1309	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	491.9183	376.6348	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1132.3204	918.4503	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	960.5592	1125.1816	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	429.4708	508.8293	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			22,204					0.00	0.00	1 652 089.00	0.00
		<b>Total</b>	<b>102,506</b>					<b>20,023.00</b>	<b>476,216,660.60</b>	7 413 250.00	91 737 487 676.10
<b>Future</b>											
	Jun 2016 ZAJY	Future	4,799	0.1425	0.1421	0.0000	0.0000	0	0.00		
	Sep 2016 ZAJY	Future	1,148	0.1458	0.1455	0.0000	0.0000	0	0.00		
	Dec 2016 ZAJY	Future	6,041	0.1491	0.1487	0.0000	0.0000	0	0.00		
			11,988					0.00	0.00	731 904.00	7 665 324 493.80
		<b>Total</b>	<b>11,988</b>					<b>0.00</b>	<b>0.00</b>	731 904.00	7 665 324 493.80
<b>Future</b>											
	Jun 2016 ZAKS	Future	1,266	0.1546	0.1560	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	0.0783	0.0792	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	944	15.6045	15.7607	15.7663	15.6497	86	135,095,960.00		
	Sep 2016 ZAUM	Future	342	15.9130	16.0760	16.0785	15.9597	35	56,089,500.00		
	Dec 2016 ZAUM	Future	65	16.2066	16.3715	16.3751	16.2839	10	16,338,500.00		
	Mar 2017 ZAUM	Future	51	16.4835	16.6506	0.0000	0.0000	0	0.00		
			1,402					131.00	207,523,960.00	125 000.00	138 792 897 350.00
		<b>Total</b>	<b>1,402</b>					<b>131.00</b>	<b>207,523,960.00</b>	129 523.00	138 792 897 350.00
<b>Future</b>											
	Jun 2016 ZAUS	Future	782,387	15.6045	15.7607	15.7752	15.6000	58,143	914,716,340.50		
	Sep 2016 ZAUS	Future	248,977	15.9130	16.0760	16.0852	15.9190	86,010	1,380,146,995.90		
	Dec 2016 ZAUS	Future	66,310	16.2066	16.3715	16.3751	16.2839	7,549	122,694,968.80		
	Mar 2017 ZAUS	Future	8,690	16.4835	16.6506	16.5976	16.5976	3,484	57,401,596.00		
	Jun 2017 ZAUS	Future	3,370	16.7686	16.9336	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUS	Future	70	16.8141	16.9837	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	70	16.8595	17.0339	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	16.9050	17.0841	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	17.0396	17.2217	0.0000	0.0000	0	0.00		
			1,110,014					155,186.00	2,474,959,901.20	111 461 115.00	1 209 592 506 904.00
<b>Option</b>											
	Jun 2016 ZAUS	12.16 Put	330	0.0004	0.0015	0.0000	0.0000	0	0.00		

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Jun 2016	ZAUS	12.91 Put	6,600	0.0675	0.0662	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	0.0898	0.0878	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	0.1689	0.1641	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2104.9346	2261.1160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	0.4346	0.4160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	0.4776	0.4563	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	2.0764	1.9095	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	2.6190	2.5771	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	3.0779	3.4711	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	3.3463	3.7763	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	4.3555	4.9046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	4.7776	5.3692	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	1149.3683	1306.1684	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	5.2540	5.8883	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	912.4024	1069.3852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	833.9356	990.9429	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	9.8860	10.6839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	13.0042	11.8907	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	694.1131	844.8828	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	22.6902	15.5741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	23.7963	16.3365	0.0000	0.0000	7,668	0.00
Jun 2016	ZAUS	15.00 Call	56,883	631.8701	779.5061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	27.3701	18.8061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	546.8509	689.9653	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.50 Put	66,500	164.4032	119.6172	0.0000	0.0000	70,000	0.00
Jun 2016	ZAUS	15.60 Call	33,000	217.5629	318.3430	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	154.9531	238.3612	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	107.3712	175.4129	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	67,150	82.8809	141.3190	0.0000	0.0000	35,000	0.00
Jun 2016	ZAUS	16.00 Put	44,105	478.3809	380.6190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	63.2959	112.8643	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	43.9248	83.2524	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	695.7830	576.7669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	35.8489	70.3046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	31.8588	63.7342	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	19.3266	39.4504	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1059.9521	918.9853	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	13.7759	28.3362	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	7.5090	15.5342	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	7.1762	14.8383	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	6.4126	13.2369	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1401.9126	1252.5369	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	17.06 Call	600	5.6125	11.5497	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	5.2544	10.7919	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	0.8141	1.9309	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	0.7175	1.7296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	0.6230	1.5298	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	0.6017	1.4843	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	0.3599	0.9529	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	0.2987	0.8125	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	0.2148	0.4781	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	22.9612	20.5153	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	47.6738	43.3764	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	96.6850	89.0629	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	146.2898	132.2077	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1480.2489	1627.3198	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	167.2489	151.3198	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	190.2858	172.3628	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1185.6829	1323.8838	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	272.6829	247.8838	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	514.7098	468.3148	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	635	564.3787	514.5651	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	462.5267	545.1109	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	424.9555	503.0474	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	419.4423	496.8576	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	408.6262	484.6883	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	336.7969	402.8020	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	244.5476	296.8867	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	214.2477	262.7236	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	70.7350	88.6666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	9.3142	10.0336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	41.5981	34.9148	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	52.1128	44.3232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	66.6193	57.4410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	90.3912	79.1866	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	136.8192	122.2443	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	175.7786	158.7614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.23 Put	952	182.2113	164.8177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	243.0636	225.1873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	276.0192	256.0103	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	294.9615	273.7505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	323.5104	300.5105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	356.9700	331.9122	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	379.3945	352.9804	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.00 Put	27,368	385.9679	359.1613	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	458.3661	424.8166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	462.3166	428.2883	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1347.8003	1473.1206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	541.2003	501.6206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1292.1687	1415.0405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	585.5687	543.5405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	617.7804	574.0201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	670.3059	623.7949	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	730.2160	680.6833	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.81 Put	952	735.3312	685.5422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	761.1798	710.1264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	835.9833	781.3687	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	948.8774	889.1861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1113.7352	1046.0584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1151.9615	1082.6809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	821.4309	916.5161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1256.5924	1183.0819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	704.4757	789.2192	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	692.7056	776.4418	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	689.7973	773.2769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	550.9266	621.5442	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	22,600	515.0565	583.0622	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	508.6201	576.0198	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	447.0875	508.4922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.03 Call	952	441.5883	502.4390	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	436.1652	496.4666	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	429.0496	488.6285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	372.1368	425.7149	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	312.5616	359.4421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	301.8041	347.4251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	299.4750	344.8223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	283.8072	326.0091	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	275.4325	314.1509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	242.2786	276.6410	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	239.0060	272.9333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	235.1777	268.5908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	226.6445	258.9015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	219.1892	250.4328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	214.8163	245.4570	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	207.5269	237.1635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	204.5398	233.7608	0.0000	0.0000	0	0.00



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Dec 2016	ZAUS	20.90 Call	32,200	169.2763	204.2154	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	161.1791	194.9260	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	143.1712	174.1813	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	138.9676	169.3206	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	545.1875	509.0681	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	595.5246	557.0203	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	741.4760	694.8244	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	761.0547	712.2089	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1335.5737	1262.5313	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	618.3294	679.9899	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	616.3714	677.8695	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	517.7681	570.9083	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	461.7482	509.8765	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	293.1428	319.7746	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	855.5961	808.1190	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	662.3358	710.0967	0.0000	0.0000	0	0.00		
			<u>1,813,162</u>					<u>112,668.00</u>	<u>0.00</u>	<u>25 387 970.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,923,176</b>					<b>267,854.00</b>	<b>2,474,959,901.20</b>	<b>136 849 085.00</b>	<b>1 209 592 506 904.00</b>

<b>Grand Total</b>	<b>3,577,292</b>					<b>356,938.00</b>	<b>3 603 058 741.60</b>	<b>182,285,239</b>	<b>1,678,022,771,674.00</b>
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