



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-June-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jun 2016	DAEU	Future	74	16.8397	16.8431	0.0000	0.0000	0	0.00		
			<u>74</u>					<u>0.00</u>	<u>0.00</u>	<u>103 213.00</u>	<u>1 303 136 362.40</u>
		<b>Total</b>	<b>74</b>					<b>0.00</b>	<b>0.00</b>	<b>392 813.00</b>	<b>1 303 136 362.40</b>
<b>Future</b>											
Apr 2017	DAGB	Future	73	22.9053	22.8857	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>0.00</u>	<u>0.00</u>	<u>37 662.00</u>	<u>588 000 883.20</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	606.9213	613.1900	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	87.4066	86.4520	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>180 113.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,601</b>					<b>0.00</b>	<b>0.00</b>	<b>217 775.00</b>	<b>588 000 883.20</b>
<b>Future</b>											
Jun 2016	DAUS	Future	0	14.8068	14.7210	0.0000	0.0000	264	3,920,400.00		
Jun 2016	DAUS	Future	1,013	14.8671	14.7718	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	370	14.9132	14.8201	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	14.9487	14.8539	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	14.9516	14.8567	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,841	14.9546	14.8596	0.0000	0.0000	935	13,986,665.00		
Aug 2016	DAUS	Future	1,900	14.9752	14.8793	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.0048	14.9082	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	3,367	15.0459	14.9503	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.0960	15.0013	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.3662	15.2694	0.0000	0.0000	0	0.00		
			<u>11,481</u>					<u>1,199.00</u>	<u>17,907,065.00</u>	<u>3 846 821.00</u>	<u>41 241 055 278.90</u>
<b>Option</b>											
Jun 2016	DAUS	14.54 Put	1,000	45.0334	67.2971	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.00 Put	2,000	249.2232	319.3466	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.80 Put	15,000	158.2118	204.3016	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	15.17 Call	0	57.5204	37.9159	0.0000	0.0000	2,500	0.00
Jun 2016	DAUS	15.60 Put	15,000	780.5195	873.6129	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.61 Call	0	9.4509	6.7225	0.0000	0.0000	2,500	0.00
Jun 2016	DAUS	14.56 Put	1,000	87.2606	119.4242	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.00 Put	6,000	298.9592	362.5988	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	436.6613	507.4819	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	3.8728	2.7023	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0411	0.0472	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	7.3424	9.0259	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	135.5628	168.0211	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	4.9196	3.4138	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	2.5035	1.7741	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.68 Put	18,400	869.5453	953.1052	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.85 Call	18,400	40.4560	33.0495	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.50 Put	22,600	139.5607	168.9288	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	174.0523	207.9467	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	12,000	768.8999	841.9713	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1704.0504	1792.9796	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	5.6291	5.7865	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	1.1400	1.4689	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	24.8045	31.0437	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	24.7241	22.7155	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	15.6045	14.7701	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	462.2075	512.1480	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	10.8062	12.6612	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	280.1707	249.4243	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	227.3471	202.7670	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1054.5931	1126.8129	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	47.3596	43.1481	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	194.6111	173.8187	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.31 Call	0	160.8594	144.2609	0.0000	0.0000	20,000	0.00
Aug 2016	DAUS	11.80 Put	250	3.8484	4.6053	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	55.7454	64.2951	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	47.9292	43.9217	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	38.9683	35.9477	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	607.8270	0.0000	0.0000	0.0000	133	0.00
Sep 2016	DAUS	16.50 Call	121	186.2091	0.0000	0.0000	0.0000	121	0.00
Sep 2016	DAUS	14.95 Put	1,000	509.7936	552.0247	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	38.8567	39.2520	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	6.5735	6.6366	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	88.9529	99.6210	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	73.4177	70.4220	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	18.41 Call	150	67.4232	65.3930	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	8.6749	8.8931	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	114.0048	127.6370	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	97.0634	94.8474	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	94.0260	92.1377	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	592.8607	634.9533	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	408.3003	381.6752	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	92.6292	103.8919	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	979.0502	1034.0523	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	301.1374	281.8166	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	10.4421	10.9008	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	136.0988	153.2656	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	123.5823	121.2460	0.0000	0.0000	0	0.00	
			<u>230,947</u>					<u>25,254.00</u>	<u>0.00</u>	<u>7 987 786.00</u>
	<b>Total</b>		<b>242,428</b>					<b>26,453.00</b>	<b>17,907,065.00</b>	<b>11 834 607.00</b>
										<b>41 241 055 278.90</b>
<b>Future</b>										
Jun 2016	EUUS	Future	0	1.1323	1.1398	1.1369	1.1369	13,409	152,446,921.00	
Sep 2016	EUUS	Future	13,435	1.1360	1.1436	0.0000	0.0000	13,408	153,132,768.00	
			<u>13,435</u>					<u>26,817.00</u>	<u>305,579,689.00</u>	<u>277 813.00</u>
	<b>Total</b>		<b>13,435</b>					<b>26,817.00</b>	<b>305,579,689.00</b>	<b>277 813.00</b>
										<b>3 152 985 463.00</b>
<b>Future</b>										
Jun 2016	ZAAD	Future	7,033	11.0223	10.9941	11.0496	11.0496	49	538,988.40	
Sep 2016	ZAAD	Future	5,837	11.1923	11.1680	11.2400	11.2321	752	8,440,815.40	
Dec 2016	ZAAD	Future	1,054	11.3608	11.3356	11.3950	11.3950	25	284,875.00	
Mar 2017	ZAAD	Future	4,735	11.5223	11.4959	0.0000	0.0000	0	0.00	
			<u>18,659</u>					<u>826.00</u>	<u>9,264,678.80</u>	<u>2 847 016.00</u>
	<b>Total</b>		<b>18,659</b>					<b>826.00</b>	<b>9,264,678.80</b>	<b>2 879 393.00</b>
										<b>23 398 193 953.00</b>
<b>Future</b>										
Jun 2016	ZACR	Future	230	2.2534	2.2421	0.0000	0.0000	0	0.00	
			<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>109 514.00</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	89,134	16.7886	16.7849	16.7850	16.7850	21,041	354,368,743.40	
Sep 2016	ZAEU	Future	44,966	17.1621	17.1693	17.3176	17.1700	25,022	430,704,341.50	
Dec 2016	ZAEU	Future	12,558	17.5313	17.5388	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	4,000	17.8870	17.8937	0.0000	0.0000	0	0.00	
			<u>150,658</u>					<u>46,063.00</u>	<u>785,073,084.90</u>	<u>8 694 795.00</u>
										<b>117 238 210 019.50</b>

<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>	
<b>Option</b>										
Jun 2016	ZAEU	14.20 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.70 Put	2,912	2.0056	2.2346	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	835.3579	832.2875	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	16.63 Put	7,000	74.9138	80.6907	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.00 Put	564	273.5101	279.7522	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.79 Put	3,500	1005.9629	1009.8322	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	19.85 Call	3,500	0.0569	0.0462	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	17.00 Call	700	782.7413	786.1982	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	677.8209	675.2138	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	185.0927	183.4383	0.0000	0.0000	0	0.00	
			<u>36,098</u>					<u>0.00</u>	<u>0.00</u>	<u>4 687 391.00</u>
		<b>Total</b>	<b>186,756</b>					<b>46,063.00</b>	<b>785,073,084.90</b>	<b>13 382 186.00 117 238 210 019.50</b>
<b>Future</b>										
Jun 2016	ZAFR	Future	16	15.3752	15.3512	15.4049	15.3720	5,070	77,831,584.40	
Sep 2016	ZAFR	Future	5,008	15.7422	15.7280	15.7950	15.7820	10,666	167,827,217.00	
			<u>5,024</u>					<u>15,736.00</u>	<u>245,658,801.40</u>	<u>548 274.00 5 654 924 355.30</u>
		<b>Total</b>	<b>5,024</b>					<b>15,736.00</b>	<b>245,658,801.40</b>	<b>548 274.00 5 654 924 355.30</b>
<b>Future</b>										
Jun 2016	ZAGB	Future	41,936	21.4645	21.4347	21.4665	21.4500	10,851	232,751,372.70	
Sep 2016	ZAGB	Future	59,428	21.8850	21.8670	21.9625	21.8590	13,680	299,469,767.90	
Dec 2016	ZAGB	Future	152	22.2996	22.2813	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	51	22.6968	22.6776	0.0000	0.0000	0	0.00	
Jun 2017	ZAGB	Future	9,525	23.1456	23.1214	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	23.2641	23.2419	0.0000	0.0000	0	0.00	
			<u>111,612</u>					<u>24,531.00</u>	<u>532,221,140.60</u>	<u>5 857 122.00 93 867 739 311.30</u>
<b>Option</b>										
Jun 2016	ZAGB	24.30 Call	1,300	0.0522	0.0428	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	0.0872	0.0816	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	703.8964	695.0963	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	155.9304	153.0483	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	45.2608	47.7010	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	97.6064	101.5681	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	832.6551	838.5051	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1712.1986	1720.5118	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	607.1819	599.5732	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	256.4238	253.1172	0.0000	0.0000	0	0.00	
			<u>22,204</u>					<u>0.00</u>	<u>0.00</u>	<u>1 652 089.00 0.00</u>
		<b>Total</b>	<b>133,816</b>					<b>24,531.00</b>	<b>532,221,140.60</b>	<b>7 509 211.00 93 867 739 311.30</b>

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<b>Future</b>									
Jun 2016	ZAJY	Future	4,804	0.1392	0.1380	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,183	0.1423	0.1412	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	6,041	0.1454	0.1443	0.0000	0.0000	0	0.00
Mar 2017	ZAJY	Future	104	0.1485	0.1473	0.0000	0.0000	0	0.00
			<u>12,132</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>12,132</b>					<b>0.00</b>	<b>0.00</b>
									732 095.00
									7 668 156 824.80
<b>Future</b>									
Jun 2016	ZAKS	Future	1,266	0.1466	0.1456	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
<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	0.0744	0.0739	0.0000	0.0000	0	0.00
			<u>11,085</u>					<u>0.00</u>	<u>0.00</u>
<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	491	14.8275	14.7268	0.0000	0.0000	120	178,110,000.00
Sep 2016	ZAUM	Future	497	15.1080	15.0132	15.0468	15.0468	125	189,077,400.00
Dec 2016	ZAUM	Future	72	15.3816	15.2846	15.3191	15.3191	3	4,595,730.00
Mar 2017	ZAUM	Future	51	15.6399	15.5402	0.0000	0.0000	0	0.00
			<u>1,111</u>					<u>248.00</u>	<u>371,783,130.00</u>
<b>Total</b>			<b>1,111</b>					<b>248.00</b>	<b>371,783,130.00</b>
									126 015.00
									140 337 376 760.00
<b>Future</b>									
Jun 2016	ZAUS	Future	273,296	14.8275	14.7268	14.8836	14.7878	227,310	3,370,856,687.90
Sep 2016	ZAUS	Future	544,880	15.1080	15.0132	15.1900	15.0468	304,698	4,608,792,884.20
Dec 2016	ZAUS	Future	90,903	15.3816	15.2846	15.4240	15.3191	4,743	73,163,666.00
Mar 2017	ZAUS	Future	13,170	15.6399	15.5402	15.6800	15.6400	150	2,347,050.00
Jun 2017	ZAUS	Future	9,801	15.9281	15.8232	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	Future	1,670	15.9697	15.8648	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	70	16.0113	15.9063	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	16.0529	15.9479	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	16.1246	16.0318	0.0000	0.0000	0	0.00
			<u>933,930</u>					<u>536,901.00</u>	<u>8,055,160,288.10</u>
									113 173 933.00
									1 235 632 831 028.70
<b>Option</b>									
Jun 2016	ZAUS	12.16 Put	330	0.0000	0.0303	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	0.0001	0.0571	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	0.0003	0.0622	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.20 Put	700	0.0074	0.0764	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1327.6218	1227.0906	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	0.1218	0.2906	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	0.1457	0.3480	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	32,394	2.2482	5.0682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	3.9188	8.1049	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	6.5224	12.8926	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	8.3925	16.2185	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	17.6181	31.8082	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	22.4178	39.5606	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	391.0136	308.1050	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	28.4131	49.0046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	197.2407	136.3937	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	144.5956	96.9416	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	105.1518	162.9085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	127.6086	196.8404	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	76.6470	53.2312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	200.3945	280.2266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	207.6866	288.3131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	57.6503	39.8046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	230.1503	313.0046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	38.0454	26.0986	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.50 Put	66,500	679.7089	778.0256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	35,521	4.8419	3.3990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Put	2,509	777.3419	876.5990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	2.5230	2.0740	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	1.3328	1.3142	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	67,150	0.8797	0.9895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,105	1173.3797	1274.1895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	0.5859	0.7568	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	0.3506	0.5462	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1432.8122	1533.7049	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	0.2678	0.4468	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	0.2302	0.3962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	0.1456	0.2290	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1822.6131	1923.3653	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	0.1086	0.1567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	0.0676	0.0817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	0.0654	0.0780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	0.0604	0.0694	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	2172.5604	2273.2694	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	0.0550	0.0605	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	17.09 Call	10,000	0.0526	0.0566	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	0.0469	0.0487	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	0.0584	0.0598	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	0.0737	0.0745	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	0.0780	0.0785	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	0.1672	0.1615	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	0.2148	0.2052	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	0.4366	0.4057	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	53.7478	60.5265	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,240	106.3457	120.9715	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	218.1462	241.4648	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	318.1499	349.9614	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	866.1273	805.4154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	358.1273	392.2154	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,240	400.9679	437.3377	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	654.4739	602.8232	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	546.4739	589.6232	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	914.8897	973.7633	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	325	984.6596	1045.6685	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	215.7250	196.9772	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	195.8780	178.4615	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	192.9201	175.7730	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	187.1387	170.5246	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	149.0230	135.9874	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	102.3525	93.8213	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	88.2563	81.1017	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	30.4127	32.0877	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.8181	12.4300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	105.9243	120.5906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	126.8047	143.4376	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	154.3730	173.4137	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	196.2307	216.9905	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	270.8780	295.8074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	330.0657	357.8552	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	437.2700	472.1286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	491.1367	528.1220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	521.6334	559.7509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	566.9937	606.7117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	619.3017	660.7522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	653.8812	696.4187	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	28,368	663.9481	706.7912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	768.9914	814.8541	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	15.21 Put	3,500	774.4516	820.4606	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	863.3929	816.1558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	881.7929	931.5558	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	823.2388	777.7468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	941.6388	993.1468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	984.6011	1037.3113	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1053.8437	1108.4013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1131.7092	1188.5723	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	1171.5827	1229.7574	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1267.4614	1327.9650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1409.4684	1473.1216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1609.7808	1677.3582	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1655.5393	1723.7809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	502.4886	473.8995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1779.0833	1849.1645	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	424.6041	400.5630	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	416.7644	393.2180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	414.8292	391.4080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	323.7099	306.1903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	301.1992	285.1754	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	297.1806	281.4247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	259.0710	245.8737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	252.3676	240.9112	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	248.0172	237.6968	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	220.2212	212.2563	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	191.6387	186.1012	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	186.5273	181.4244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	185.4203	180.4132	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	177.4665	173.1363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	172.4791	168.5727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	150.6380	141.8153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	146.6097	137.9976	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	141.9056	133.5405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	131.4604	123.6483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	122.3963	115.0694	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	117.1072	110.0659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	108.3543	101.7893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	104.7909	98.4214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	77.2614	72.4340	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	72.9682	68.3869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	63.5558	59.5200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	61.3870	57.4781	0.0000	0.0000	0	0.00



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Mar 2017	ZAUS	15.23 Put	90	844.3057	889.2282	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	915.3691	962.1613	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1113.8374	1165.2579	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1138.2552	1190.2611	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1826.9981	1893.0368	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	399.8914	382.8034	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	398.5654	381.5527	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	336.1952	326.1778	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	305.8706	297.9475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	157.4108	149.6293	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	736.1683	773.4735	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	1205.6065	1258.5119	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	687.1975	660.4963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	475.9828	466.0409	0.0000	0.0000	0	0.00
			<u>1,778,400</u>					<u>0.00</u>	<u>0.00</u>
	<b>Total</b>		<b><u>2,712,330</u></b>					<b><u>536,901.00</u></b>	<b><u>8,055,160,288.10</u></b>
									<u>25 747 042.00</u>
									<u>1 235 632 831 028.70</u>

<b>Grand Total</b>	<b><u>3,362,947</u></b>							<b><u>677,575.00</u></b>	<b><u>10 322 647 877.80</u></b>	<b><u>184,879,408</u></b>	<b><u>1,710,163,889,635.40</u></b>
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