



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
May 2016	DAEU	Future	74	17.2792	17.3266	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	17.3024	17.3469	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	21.9491	21.9062	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	23.5363	23.4923	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	353.4977	366.5840	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	123.9123	121.9475	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>0.00</i>
<b>Future</b>									
May 2016	DAUS	Future	560	15.1162	15.1613	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,780	15.1252	15.1704	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	4,700	15.1374	15.1818	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	15.1530	15.1952	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.1593	15.2006	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	930	15.1687	15.2087	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	2,168	15.1718	15.2113	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	300	15.1969	15.2328	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	15.2000	15.2355	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	1,253	15.2657	15.3141	0.0000	0.0000	2,200	33,931,810.00
Jul 2016	DAUS	Future	370	15.3126	15.3688	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.3503	15.4012	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	15.3534	15.4039	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,900	15.3786	15.4255	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	15.4101	15.4544	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,610	15.4544	15.4986	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.5083	15.5523	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.7939	15.8374	0.0000	0.0000	0	0.00		
			<u>21,110</u>					<u>2,200.00</u>	<u>33,931,810.00</u>	<u>3,779,983.00</u>	<u>40,200,746,320.30</u>

**Option**

May 2016	DAUS	14.66 Call	2,500	461.2521	509.1248	0.0000	0.0000	0	0.00
May 2016	DAUS	14.82 Call	2,500	370.3044	405.6014	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	13.7070	14.1481	0.0000	0.0000	0	0.00
May 2016	DAUS	15.15 Put	2,000	200.7951	0.0000	0.0000	0.0000	4,000	0.00
May 2016	DAUS	14.80 Put	15,000	71.0849	60.9179	0.0000	0.0000	0	0.00
May 2016	DAUS	14.48 Put	1,000	38.5171	30.5811	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.0644	0.0710	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	5.0782	5.0686	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	28.4127	25.8732	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	40.6038	43.4804	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	9.4312	10.0688	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	65.5620	56.9235	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.53 Put	18,400	75.6638	66.3560	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	606.5109	633.1468	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.5391	0.5833	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	236.4828	244.9624	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	92.1254	82.8452	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	115.5038	104.7458	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	159.6271	145.9944	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	159.4887	163.6925	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	119.5087	108.5468	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	130.1412	131.9060	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	145.4044	130.7473	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	399.9267	372.1800	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	97.1063	98.7127	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	1.9351	1.7448	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.9654	14.6303	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	171.4277	153.0679	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	112.8836	115.3800	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	68.9315	70.9802	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	194.8850	172.9588	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	386.3592	353.1707	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1472.7940	1427.1665	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	61.9349	63.9139	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.8150	6.3420	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	49.2943	43.8311	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	148.3113	152.6012	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	114.8070	118.1700	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.00 Put	5,000	422.6490	393.6847	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	23.8735	21.9537	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	585.2908	595.5802	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	921.2722	884.5071	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	179.4650	182.5355	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	11.5033	10.1354	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	78.0133	69.3772	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	169.6472	171.7766	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	147.1761	149.1435	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	36,130	121.5523	108.6728	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	36,130	256.0460	257.7317	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	462.3096	432.0672	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	125.5970	126.3525	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	15.6160	11.3781	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	101.1681	86.6970	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	194.5050	194.4595	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	179.5303	179.5377	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	18.9307	11.4519	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	116.7928	95.3562	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	209.6274	207.6117	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	203.4741	200.6810	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	526.3922	492.6750	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	664.1082	661.7578	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	23.3472	14.2280	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	128.3168	105.5062	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	234.6888	231.2827	0.0000	0.0000	0	0.00		
			<u>255,746</u>					<u>4,000.00</u>	<u>0.00</u>	<u>7,525,427.00</u>	<u>0.00</u>
<b>Total</b>			<b>276,856</b>					<b>6,200.00</b>	<b>33,931,810.00</b>	11,305,410.00	40,200,746,320.30
<b>Future</b>											
Jun 2016	EUUS	Future	13,435	1.1410	1.1410	0.0000	0.0000	0	0.00		
			<u>13,435</u>					<u>0.00</u>	<u>0.00</u>	<u>250,692.00</u>	<u>2,843,988,644.00</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	11.1979	11.1458	11.3056	11.2507	100	1,127,906.00		
Sep 2016	ZAAD	Future	1,432	11.3846	11.3393	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	380	11.5618	11.5158	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,348	11.7313	11.6849	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			13,804					100.00	1,127,906.00	2,832,707.00	23,234,335,125.90	
		<b>Total</b>	<b>13,804</b>					<b>100.00</b>	<b>1,127,906.00</b>	2,865,084.00	23,234,335,125.90	
<b>Future</b>												
	Jun 2016	ZACR	Future	230	2.3244	2.3312	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	83,074	17.3580	17.3954	17.5955	17.3577	6,448	112,997,433.90		
	Sep 2016	ZAEU	Future	11,270	17.7655	17.8152	17.8250	17.7654	789	14,041,062.50		
	Dec 2016	ZAEU	Future	11,367	18.1572	18.2052	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,500	18.5328	18.5797	18.7800	18.7269	1,500	27,988,110.00		
				108,211					8,737.00	155,026,606.40	8,396,447.00	112,001,406,283.80
<b>Option</b>												
	Jun 2016	ZAEU	14.20 Put	6,000	3.6809	3.9245	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	20.4489	19.9411	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1438.7463	1474.4879	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	162.4653	154.2651	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	286.7989	274.0547	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	721.1189	697.1526	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	25.9939	27.6190	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call	700	1290.1655	1314.3977	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	415.6211	393.0319	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	578.4575	551.9083	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	476.9266	481.9643	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	339.3906	342.2388	0.0000	0.0000	0	0.00		
				41,922					0.00	0.00	4,675,743.00	0.00
		<b>Total</b>	<b>150,133</b>					<b>8,737.00</b>	<b>155,026,606.40</b>	13,072,190.00	112,001,406,283.80	
<b>Future</b>												
	Jun 2016	ZAFR	Future	5,055	15.6486	15.7310	15.8155	15.8100	2,660	42,037,566.00		
				5,055					2,660.00	42,037,566.00	532,338.00	5,406,026,223.90
		<b>Total</b>	<b>5,055</b>					<b>2,660.00</b>	<b>42,037,566.00</b>	532,338.00	5,406,026,223.90	
<b>Future</b>												
	Jun 2016	ZAGB	Future	58,423	22.0091	21.9575	22.2595	22.0059	3,016	66,952,042.40		
	Sep 2016	ZAGB	Future	24,379	22.4663	22.4277	22.6189	22.4626	408	9,168,880.60		
	Dec 2016	ZAGB	Future	152	22.9017	22.8604	0.0000	0.0000	0	0.00		
				82,954					3,424.00	76,120,923.00	5,695,238.00	90,214,955,698.70
<b>Option</b>												

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2016	ZAGB	24.30 Call	1,300	19.0835	17.0296	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	4.2001	4.0973	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	908.3250	893.0438	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	216.9650	213.6113	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	43.2078	44.3118	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	66.0026	67.7437	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	610.0954	626.6356	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1369.2953	1395.7531	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	782.4836	773.4678	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	346.2268	342.9301	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1,651,089.00
		<b>Total</b>	<b>105,158</b>					<b>3,424.00</b>	<b>76,120,923.00</b>	7,346,327.00
										90,214,955,698.70
<b>Future</b>										
Jun 2016	ZAJY	Future	4,799	0.1396	0.1407	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1429	0.1442	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	5,961	0.1461	0.1474	0.0000	0.0000	0	0.00	
			11,908					0.00	0.00	731,674.00
		<b>Total</b>	<b>11,908</b>					<b>0.00</b>	<b>0.00</b>	7,662,003,593.80
<b>Future</b>										
Jun 2016	ZAKS	Future	1,266	0.1503	0.1509	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	0.0750	0.0753	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	959	15.2126	15.2463	15.4259	15.2195	682	1,043,829,620.00	
Sep 2016	ZAUM	Future	331	15.5209	15.5650	15.6390	15.6390	5	7,819,500.00	
Dec 2016	ZAUM	Future	36	15.8099	15.8534	15.9253	15.9253	3	4,777,590.00	
Mar 2017	ZAUM	Future	54	16.0818	16.1251	0.0000	0.0000	0	0.00	
			1,380					690.00	1,056,426,710.00	123,329.00
		<b>Total</b>	<b>1,380</b>					<b>690.00</b>	<b>1,056,426,710.00</b>	136,160,075,080.00
<b>Future</b>										
Jun 2016	ZAUS	Future	548,919	15.2126	15.2463	15.4778	15.1902	57,482	882,279,587.50	
Sep 2016	ZAUS	Future	185,582	15.5209	15.5650	15.7765	15.5274	1,565	24,442,062.60	

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Dec 2016	ZAUS	Future	64,774	15.8099	15.8534	15.9280	15.9253	1,806	28,758,976.00		
Mar 2017	ZAUS	Future	4,932	16.0818	16.1251	16.2183	16.2090	694	11,249,964.50		
Jun 2017	ZAUS	Future	2,300	16.3678	16.4108	0.0000	0.0000	0	0.00		
			<u>806,507</u>					<u>61,547.00</u>	<u>946,730,590.60</u>	<u>110,060,912.00</u>	<u>1,187,491,683,760.30</u>

Option

Jun 2016	ZAUS	12.16 Put	330	1.5562	1.5319	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	4.1325	4.2131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	4.6749	4.7618	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	6.1859	6.2865	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1722.1847	1755.9976	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	9.5847	9.6976	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	10.0267	10.1397	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	79,677	31.5218	28.9384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	41.1450	37.6510	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	52.9965	48.3984	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	59.8562	54.6312	0.0000	0.0000	22,500	0.00
Jun 2016	ZAUS	14.40 Put	33,000	84.6521	77.2398	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	94.4539	86.2117	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	849.2413	874.3980	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	105.7951	95.9703	0.0000	0.0000	250	0.00
Jun 2016	ZAUS	14.70 Call	50	673.4525	693.8813	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	620.0487	639.0246	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	194.5216	179.4301	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	212.9539	196.9408	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	527.2971	543.5050	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	257.3182	239.2756	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	261.6136	243.3863	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	487.3583	502.2817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	33,400	274.7583	255.9817	0.0000	0.0000	100	0.00
Jun 2016	ZAUS	15.10 Call	17,283	434.0071	447.1237	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	33,000	236.4582	241.5931	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	195.3275	199.0276	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	160.7922	163.3309	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	140.8057	142.9063	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	928.2057	896.6063	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	122.9626	124.5361	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	102.9054	103.9185	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1146.1361	1113.3375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	93.4256	94.1883	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	88.3861	89.0220	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1358.1104	1324.6307	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	67.7998	67.9568	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	1494.6772	1460.9243	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	55.6857	55.6038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	38.7425	38.4148	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	37.6780	37.3510	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	35.1439	34.8212	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1822.5439	1788.5212	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	32.3285	32.0132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	31.0078	30.6969	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	8.9634	8.8452	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	8.1707	8.0643	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	7.3547	7.2611	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	7.1646	7.0739	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	5.8815	5.5738	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	5.6343	5.3449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	4.9984	4.7590	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	69.1844	58.4868	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	119.9724	106.1977	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	300.2267	275.8096	0.0000	0.0000	200	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1253.8209	1272.0610	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	367.8422	340.5509	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1013.9447	1026.7279	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	503.9836	506.5100	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	442.4828	443.9769	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	408.2470	409.3844	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	399.6091	400.6621	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	340.8742	341.4494	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	258.9630	259.6588	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	232.1851	232.8054	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	98.6784	102.1958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	25.3225	15.8535	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	105.4233	83.4159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	123.9536	101.1318	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	148.1538	124.7335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	185.4486	161.8497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	396.2205	367.1280	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	440.5942	409.7229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	465.7201	433.9058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	504.6270	471.4520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	551.2044	516.5800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	582.0394	546.5217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	591.0208	555.2488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	684.9345	646.7315	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	689.8246	651.5033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	83,003	1196.0653	1199.1016	0.0000	0.0000	52,106	0.00
Dec 2016	ZAUS	15.50 Call	750	1149.3402	1151.3154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	839.4402	797.9154	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	877.7657	835.5242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1009.4677	965.0477	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1131.4783	1085.6200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1259.5412	1212.7147	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1442.3411	1394.2191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1484.3955	1436.0944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1598.7340	1550.0223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	681.1801	675.6779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	660.7751	655.1297	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	648.3756	642.6511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	492.8294	486.7765	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	440.2185	434.2191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	430.8327	424.8536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	424.7089	418.7467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	375.4269	369.6838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	329.6636	323.6215	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	322.0202	316.2467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	320.3617	314.6502	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	308.3924	303.1176	0.0000	0.0000	26,053	0.00
Dec 2016	ZAUS	19.25 Call	10,303	300.8403	295.8522	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	270.6440	266.8810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	267.6330	264.0019	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	264.1074	260.6292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	256.2156	253.0902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	249.2906	246.4871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	244.6251	242.6000	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	230.0146	230.2267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	223.9998	224.1648	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	175.9900	175.8141	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	168.2133	167.9888	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	150.8254	150.5003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	146.7464	146.3995	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	748.1563	706.1659	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	810.6960	765.5531	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	992.8930	945.2388	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1015.4838	967.5742	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1652.8283	1601.2888	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	597.9328	588.6668	0.0000	0.0000	0	0.00



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Mar 2017	ZAUS	18.44 Call	7,160	596.2430	586.9757	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	510.7556	501.7456	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	463.6031	453.0884	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	294.9141	290.0318	0.0000	0.0000	0	0.00
			<u>1,612,348</u>					<u>101,209.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,418,855</b>					<b>162,756.00</b>	<b>946,730,590.60</b>
									<b>134,425,993.00</b>
									<b>1,187,491,683,760.30</b>

<b>Grand Total</b>	<b>3,033,964</b>							<b>184,567.00</b>	<b>2,311,402,112.00</b>	<b>179,316,022</b>	<b>1,647,174,354,467.70</b>
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