



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
May 2016	DAEU	Future	74	17.2342	17.2792	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	17.2571	17.3024	0.0000	0.0000	0	0.00
			<u>75</u>					<i>0.00</i>	<i>0.00</i>
		Total	75					0.00	0.00
									<i>102,990.00</i>
									<i>1,299,213,187.20</i>
Future									
May 2016	DAGB	Future	123	21.8252	21.9491	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	23.3941	23.5363	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>
Option									
Sep 2016	DAGB	21.20 Put	12,264	509.3593	353.4977	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	184.4753	123.9123	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	24,724					0.00	0.00
									<i>175,007.00</i>
									<i>585,117,794.50</i>
Future									
May 2016	DAUS	Future	0	15.1062	15.1162	0.0000	0.0000	2,500	37,765,500.00
May 2016	DAUS	Future	560	15.0377	15.1162	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,611	15.0437	15.1252	0.0000	0.0000	169	2,582,066.50
May 2016	DAUS	Future	4,700	15.0558	15.1374	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	15.0712	15.1530	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.0773	15.1593	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	930	15.0866	15.1687	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	2,329	15.0897	15.1718	0.0000	0.0000	356	5,436,753.60
Jun 2016	DAUS	Future	300	15.1144	15.1969	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	15.1174	15.2000	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	1,376	15.1826	15.2657	0.0000	0.0000	123	1,898,529.60
Jul 2016	DAUS	Future	370	15.2292	15.3126	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.2661	15.3503	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	15.2691	15.3534	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	1,900	15.2938	15.3786	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	15.3245	15.4101	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	2,610	15.3685	15.4544	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	15.4219	15.5083	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.7057	15.7939	0.0000	0.0000	0	0.00
			<u>21,225</u>					<u>3,148.00</u>	<u>47,682,849.70</u>
									<u>3,783,131.00</u>
									<u>40,248,429,170.00</u>
Option									
May 2016	DAUS	14.82 Call	2,500	296.4809	370.3044	0.0000	0.0000	0	0.00
May 2016	DAUS	14.46 Put	1,000	20.2042	13.7070	0.0000	0.0000	0	0.00
May 2016	DAUS	15.15 Put	2,000	225.9708	200.7951	0.0000	0.0000	0	0.00
May 2016	DAUS	14.80 Put	15,000	82.8349	71.0849	0.0000	0.0000	0	0.00
May 2016	DAUS	15.26 Call	2,500	100.3747	0.0000	0.0000	0.0000	5,000	0.00
May 2016	DAUS	14.48 Put	1,000	43.8528	38.5171	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.0432	0.0644	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	4.9941	5.0782	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	31.3317	28.4127	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	29.4990	40.6038	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	6.7731	9.4312	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	77.6905	65.5620	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.53 Put	18,400	89.4187	75.6638	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	542.5439	606.5109	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.4289	0.5391	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	203.3266	236.4828	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	109.5314	92.1254	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	135.8057	115.5038	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	184.3119	159.6271	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	135.8420	159.4887	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	139.9163	119.5087	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	111.9105	130.1412	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	168.3088	145.4044	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	439.4481	399.9267	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	84.7720	97.1063	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	1.0944	1.9351	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	24.7694	19.9654	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	195.6960	171.4277	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	99.2921	112.8836	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	62.1593	68.9315	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	221.2533	194.8850	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	423.3395	386.3592	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1536.0234	1472.7940	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	56.5953	61.9349	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	3.9303	6.8150	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jul 2016	DAUS	13.50 Put	150	52.7706	49.2943	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	133.3809	148.3113	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	103.4995	114.8070	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	454.5075	422.6490	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	18.6529	23.8735	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	541.8542	585.2908	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	968.8327	921.2722	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	162.4890	179.4650	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	6.7588	11.5033	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	79.0921	78.0133	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	154.4888	169.6472	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	133.9746	147.1761	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	36,130	130.2762	121.5523	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	36,130	235.5416	256.0460	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	494.6161	462.3096	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	118.0877	125.5970	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	9.3361	15.6160	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	102.5771	101.1681	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	180.2346	194.5050	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	166.2956	179.5303	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	11.9578	18.9307	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	117.8010	116.7928	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	198.8780	209.6274	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	193.9040	203.4741	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	561.2465	526.3922	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	630.0697	664.1082	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	17.4800	23.3472	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	140.3057	128.3168	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	224.6549	234.6888	0.0000	0.0000	0	0.00
			<u>255,746</u>					<u>5,000.00</u>	<u>0.00</u>
		Total	276,971					8,148.00	47,682,849.70
									11,313,558.00
									40,248,429,170.00
Future									
Jun 2016	EUUS	Future	13,435	1.1442	1.1410	0.0000	0.0000	0	0.00
			<u>13,435</u>					<u>0.00</u>	<u>0.00</u>
		Total	13,435					0.00	0.00
									250,692.00
									2,843,988,644.00
Future									
Jun 2016	ZAAD	Future	7,644	11.1590	11.1979	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	1,432	11.3436	11.3846	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	380	11.5205	11.5618	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,398	11.6894	11.7313	0.0000	0.0000	50	585,500.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			13,854					50.00	585,500.00	2,832,757.00	23,234,920,625.90	
		Total	13,854					50.00	585,500.00	2,865,134.00	23,234,920,625.90	
Future												
	Jun 2016	ZACR	Future	230	2.3143	2.3244	0.0000	0.0000	0	0.00		
				230					0.00	0.00	109,314.00	2,492,459,546.00
		Total	230					0.00	0.00	109,314.00	2,492,459,546.00	
Future												
	Jun 2016	ZAEU	Future	84,074	17.3116	17.3580	17.5481	17.4006	59,062	1,035,457,326.20		
	Sep 2016	ZAEU	Future	11,795	17.7152	17.7655	17.9100	17.7805	950	16,934,222.50		
	Dec 2016	ZAEU	Future	11,367	18.1048	18.1572	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future	2,500	18.4779	18.5328	0.0000	0.0000	0	0.00		
				109,736					60,012.00	1,052,391,548.70	8,456,459.00	113,053,797,832.50
Option												
	Jun 2016	ZAEU	14.20 Put	6,000	3.0921	3.6809	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	20.9595	20.4489	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1392.4319	1438.7463	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	160.8119	162.4653	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	287.2345	286.7989	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	734.6404	721.1189	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	19.9233	25.9939	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call	700	1246.2471	1290.1655	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	417.1222	415.6211	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	582.7080	578.4575	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	463.0208	476.9266	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	333.8967	339.3906	0.0000	0.0000	0	0.00		
				41,922					0.00	0.00	4,675,743.00	0.00
		Total	151,658					60,012.00	1,052,391,548.70	13,132,202.00	113,053,797,832.50	
Future												
	Jun 2016	ZAFR	Future	5,055	15.6056	15.6486	0.0000	0.0000	0	0.00		
				5,055					0.00	0.00	532,338.00	5,406,026,223.90
		Total	5,055					0.00	0.00	532,338.00	5,406,026,223.90	
Future												
	Jun 2016	ZAGB	Future	58,343	21.8840	22.0091	22.2265	22.0137	2,456	54,312,532.50		
	Sep 2016	ZAGB	Future	24,381	22.3351	22.4663	22.6455	22.4279	4	90,520.00		
	Dec 2016	ZAGB	Future	152	22.7676	22.9017	0.0000	0.0000	0	0.00		
				82,876					2,460.00	54,403,052.50	5,697,698.00	90,269,358,751.20
Option												

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2016	ZAGB	24.30 Call	1,300	29.2449	19.0835	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	5.7798	4.2001	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	975.4342	908.3250	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	280.3470	216.9650	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	47.9678	43.2078	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	76.8468	66.0026	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	706.7389	610.0954	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1506.0560	1369.2953	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	802.9891	782.4836	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	373.8736	346.2268	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1,651,089.00
		Total	105,080					2,460.00	54,403,052.50	7,348,787.00
										90,269,358,751.20
Future										
Jun 2016	ZAJY	Future	4,799	0.1394	0.1396	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1427	0.1429	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1459	0.1461	0.0000	0.0000	80	1,174,400.00	
			11,988					80.00	1,174,400.00	731,754.00
		Total	11,988					80.00	1,174,400.00	7,663,177,993.80
Future										
Jun 2016	ZAKS	Future	1,266	0.1496	0.1503	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	17,917.00
		Total	1,266					0.00	0.00	245,097,110.00
Future										
Jun 2016	ZANN	Future	11,085	0.0747	0.0750	0.0000	0.0000	0	0.00	
			11,085					0.00	0.00	1,020,697.00
		Total	11,085					0.00	0.00	5,840,828,390.00
Future										
Jun 2016	ZAUM	Future	999	15.1298	15.2126	15.3943	15.1700	102	155,999,060.00	
Sep 2016	ZAUM	Future	331	15.4344	15.5209	15.6600	15.5189	20	31,170,940.00	
Dec 2016	ZAUM	Future	30	15.7216	15.8099	15.8619	15.8614	6	9,516,990.00	
Mar 2017	ZAUM	Future	54	15.9911	16.0818	0.0000	0.0000	0	0.00	
			1,414					128.00	196,686,990.00	123,457.00
		Total	1,414					128.00	196,686,990.00	136,356,762,070.00
Future										
Jun 2016	ZAUS	Future	544,306	15.1298	15.2126	15.4077	15.1328	67,408	1,034,819,572.10	
Sep 2016	ZAUS	Future	185,557	15.4344	15.5209	15.7147	15.4750	1,978	30,834,961.70	

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Dec 2016	ZAUS	Future	64,274	15.7216	15.8099	15.8614	15.8614	500	7,930,700.00
Mar 2017	ZAUS	Future	4,966	15.9911	16.0818	0.0000	0.0000	34	546,295.00
Jun 2017	ZAUS	Future	2,300	16.2768	16.3678	0.0000	0.0000	0	0.00
			<u>801,403</u>					<u>69,920.00</u>	<u>1,074,131,528.80</u>
									<u>110,130,832.00</u>
									<u>1,188,565,815,289.10</u>

Option

Jun 2016	ZAUS	12.16 Put	330	1.0055	1.5562	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	3.6471	4.1325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	4.2728	4.6749	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	6.0961	6.1859	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1640.2910	1722.1847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	10.4910	9.5847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	11.0836	10.0267	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	79,677	38.4364	31.5218	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	49.8262	41.1450	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	63.7296	52.9965	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	71.7244	59.8562	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	100.3584	84.6521	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	112.1005	94.4539	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	784.3619	849.2413	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	124.7898	105.7951	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	615.3593	673.4525	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	564.3636	620.0487	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	222.2451	194.5216	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	242.2134	212.9539	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	476.2390	527.2971	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	289.9960	257.3182	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	294.6033	261.6136	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	438.4877	487.3583	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	33,400	308.6877	274.7583	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	388.2627	434.0071	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	33,000	206.9570	236.4582	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	169.7238	195.3275	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	138.6961	160.7922	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	120.9002	140.8057	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	991.1002	928.2057	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	105.2580	122.9626	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	87.7718	102.9054	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	1214.3502	1146.1361	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	79.5437	93.4256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	75.1808	88.3861	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1430.1388	1358.1104	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	57.4381	67.7998	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	1568.6210	1494.6772	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	46.9544	55.6857	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	31.3385	38.7425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	30.3692	37.6780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	28.0708	35.1439	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1898.2708	1822.5439	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	25.5327	32.3285	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	24.3482	31.0078	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	5.6366	8.9634	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	5.0331	8.1707	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	4.4225	7.3547	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	4.2818	7.1646	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.3131	5.8815	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	3.0510	5.6343	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	2.3824	4.9984	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	64.8561	69.1844	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	126.6357	119.9724	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	323.9379	300.2267	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1192.4472	1253.8209	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	358.0472	332.9209	0.0000	0.0000	65	0.00
Sep 2016	ZAUS	14.70 Put	2,800	394.3971	367.8422	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	960.4093	1013.9447	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	471.3546	503.9836	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	413.0975	442.4828	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	380.6331	408.2470	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	372.4512	399.6091	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	316.8901	340.8742	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	239.6318	258.9630	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	214.6306	232.1851	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	96.8125	98.6784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.5362	25.3225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	104.2220	105.4233	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	125.4986	123.9536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	153.5673	148.1538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	197.1913	185.4486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	421.9828	396.2205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	467.7926	440.5942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	493.6995	465.7201	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	535.4263	504.6270	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	583.5327	551.2044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	615.3358	582.0394	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	624.5915	591.0208	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	15.20 Put	6,985	721.2339	684.9345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	726.2578	689.8246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	83,003	1146.7199	1196.0653	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1101.2898	1149.3402	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	879.6898	839.4402	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	918.9097	877.7657	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1053.7757	1009.4677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1178.1975	1131.4783	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1308.5665	1259.5412	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1494.9800	1442.3411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1537.6867	1484.3955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1653.6996	1598.7340	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	649.2438	681.1801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	629.6112	660.7751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	617.6828	648.3756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	468.0423	492.8294	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	417.5979	440.2185	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	408.6048	430.8327	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	402.7357	424.7089	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	355.5623	375.4269	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	313.4481	329.6636	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	306.2719	322.0202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	304.7165	320.3617	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	293.4784	308.3924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	286.3881	300.8403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	258.0686	270.6440	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	255.2487	267.6330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	251.9422	264.1074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	244.5511	256.2156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	238.0669	249.2906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	230.9202	244.6251	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	216.9789	230.0146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	211.2426	223.9998	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	165.5281	175.9900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	158.1362	168.2133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	141.6238	150.8254	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	137.7533	146.7464	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	780.5218	748.1563	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	846.8237	810.6960	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	1032.6743	992.8930	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	1055.6835	1015.4838	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1702.5655	1652.8283	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	18.43	Call	90	570.5173	597.9328	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44	Call	7,160	568.8937	596.2430	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00	Call	6,370	486.7807	510.7556	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38	Call	3,200	443.9902	463.6031	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42	Call	1,800	274.7672	294.9141	0.0000	0.0000	0	0.00		
				<u>1,612,413</u>					<u>65.00</u>	<u>0.00</u>	<u>24,365,146.00</u>	<u>0.00</u>
	Total			2,413,816					69,985.00	1,074,131,528.80	134,495,978.00	1,188,565,815,289.10

Grand Total	3,030,651	140,863.00	2,427,055,869.70	179,456,885	1,649,601,410,337.40
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