



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2016	DAEU	Future	0	17.5958	17.6505	0.0000	0.0000	1	17,595.80		
Jun 2016	DAEU	Future	74	17.6170	17.7657	0.0000	0.0000	0	0.00		
			<u>74</u>					<u>1.00</u>	<u>17,595.80</u>	<u>103 213.00</u>	<u>1 303 136 362.40</u>
	<b>Total</b>		<b>74</b>					<b>1.00</b>	<b>17,595.80</b>	<b>392 813.00</b>	<b>1 303 136 362.40</b>
<b>Future</b>											
May 2016	DAGB	Future	0	23.0629	23.1727	0.0000	0.0000	123	2,836,736.70		
Apr 2017	DAGB	Future	73	24.5261	24.8348	0.0000	0.0000	0	0.00		
			<u>73</u>					<u>123.00</u>	<u>2,836,736.70</u>	<u>37 662.00</u>	<u>588 000 883.20</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	204.8940	176.0956	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	261.7150	333.8609	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>175 007.00</u>	<u>0.00</u>
	<b>Total</b>		<b>24,601</b>					<b>123.00</b>	<b>2,836,736.70</b>	<b>212 669.00</b>	<b>588 000 883.20</b>
<b>Future</b>											
May 2016	DAUS	Future	0	15.7562	15.8437	0.0000	0.0000	6,667	105,046,403.40		
Jun 2016	DAUS	Future	300	15.7485	15.8632	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7517	15.8664	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	1,012	15.7990	15.9337	0.0000	0.0000	39	618,384.00		
Jul 2016	DAUS	Future	370	15.8504	15.9815	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	2,110	15.8985	16.0198	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	265	15.9025	16.0230	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	Future	1,167	15.9066	16.0262	0.0000	0.0000	584	9,343,649.60		
Aug 2016	DAUS	Future	1,900	15.9322	16.0485	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.9639	16.0805	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	2,467	16.0084	16.1253	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0631	16.1805	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3549	16.4745	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>
			10,470					7,290.00	115,008,437.00
									3 819 215.00
									40 814 840 626.10
Option									
Jun 2016	DAUS	14.53 Put	18,400	0.1040	0.1173	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	1052.6817	1163.9189	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.0000	0.0133	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	352.3381	451.8234	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	1.4862	1.9798	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.80 Put	5,000	200.1375	0.0000	0.0000	0.0000	10,000	0.00
Jun 2016	DAUS	15.87 Call	2,500	117.7472	0.0000	0.0000	0.0000	5,000	0.00
Jun 2016	DAUS	15.89 Call	2,500	110.6178	177.9435	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	3.0128	3.4365	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	4.5367	4.6409	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.68 Call	5,000	220.9733	306.9009	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	170.0254	248.1013	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	7.7051	7.8061	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.60 Put	15,000	191.4606	158.5530	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	16.3145	13.2388	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	93.7555	74.3909	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	84.8275	117.9642	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.0648	0.0476	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	1.8639	1.3589	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	24.2294	15.9815	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	106.4990	143.5986	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	54.7343	77.9866	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	35.1827	26.2715	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	0	121.0421	98.7929	0.0000	0.0000	24,000	0.00
Jul 2016	DAUS	15.54 Put	12,000	283.9415	0.0000	0.0000	0.0000	12,000	0.00
Jul 2016	DAUS	16.60 Put	7,229	961.5348	885.7219	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	51.3853	66.4968	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.5975	0.4836	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	12.2062	10.6661	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	156.4531	189.2886	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	114.1362	140.4747	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	169.2894	145.5783	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	5.4817	4.6518	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	788.1561	863.5345	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	659.3183	725.5636	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	520.4576	469.0015	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	196.6147	224.6247	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	578.7463	638.4417	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.31 Call	10,000	486.5338	537.0368	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	2.7239	2.3476	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	13.50 Put	150	24.0008	19.9971	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	183.6751	207.7902	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	154.7757	175.8877	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	36,130	43.3369	37.3038	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	36,130	293.8840	325.2889	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	224.7089	197.1892	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	126.1835	142.0345	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	5.0955	4.6445	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	33.9097	29.3374	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	212.9622	235.7157	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	193.9083	214.9356	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	6.7901	6.2723	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	40.3992	33.4760	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	228.9368	250.3111	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	220.0994	240.7008	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	300.7762	274.3482	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	817.0161	876.1901	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	9.2863	8.9228	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	45.6134	39.0877	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	245.3947	263.8759	0.0000	0.0000	0	0.00		
				<u>273,946</u>				<u>51,000.00</u>	<u>0.00</u>	<u>7 680 927.00</u>	<u>0.00</u>
<b>Total</b>			<b>284,416</b>					<b>58,290.00</b>	<b>115,008,437.00</b>	<b>11 500 142.00</b>	<b>40 814 840 626.10</b>
<b>Future</b>											
Jun 2016	EUUS	Future	13,410	1.1146	1.1143	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	11.4172	11.4018	11.4515	11.4515	20	229,030.00		
Sep 2016	ZAAD	Future	2,106	11.6059	11.5883	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	1,009	11.7872	11.7701	11.8696	11.8160	360	4,271,984.00		
Mar 2017	ZAAD	Future	4,610	11.9609	11.9452	0.0000	0.0000	0	0.00		
			<u>14,573</u>					<u>380.00</u>	<u>4,501,014.00</u>	<u>2 840 380.00</u>	<u>23 322 845 098.90</u>
<b>Total</b>			<b>14,573</b>					<b>380.00</b>	<b>4,501,014.00</b>	<b>2 872 757.00</b>	<b>23 322 845 098.90</b>
<b>Future</b>											
Jun 2016	ZACR	Future	230	2.3923	2.4086	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>

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<b>Future</b>										
Jun 2016	ZAEU	Future	107,017	17.5667	17.6948	17.6884	17.6080	430	7,597,081.00	
Sep 2016	ZAEU	Future	14,182	17.9821	18.1090	18.0942	18.0942	312	5,643,830.40	
Dec 2016	ZAEU	Future	12,558	18.3802	18.5099	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	Future	4,000	18.7625	18.8968	0.0000	0.0000	0	0.00	
			<u>137,757</u>					<u>742.00</u>	<u>13,240,911.40</u>	<u>8 589 542.00</u>
										<u>115 423 753 466.50</u>
<b>Option</b>										
Jun 2016	ZAEU	14.20 Put	6,000	0.0455	0.0419	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.70 Put	2,912	3.0801	2.6921	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1611.9996	1740.0693	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	16.63 Put	7,000	19.1127	20.0017	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.00 Put	564	66.4372	54.5289	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	17.79 Put	3,500	399.7739	337.3961	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	19.85 Call	3,500	3.2297	5.1326	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	17.00 Call	700	1335.3467	1436.6854	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	441.2376	417.1900	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	304.3034	330.1633	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>
										<u>0.00</u>
		<b>Total</b>	<b>173,855</b>					<b>742.00</b>	<b>13,240,911.40</b>	<b>13 276 933.00</b>
										<b>115 423 753 466.50</b>
<b>Future</b>										
Jun 2016	ZAFR	Future	5,055	15.8674	16.0125	0.0000	0.0000	0	0.00	
			<u>5,055</u>					<u>0.00</u>	<u>0.00</u>	<u>532 538.00</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	41,954	22.9366	23.2254	23.2085	23.1101	310	7,153,546.00	
Sep 2016	ZAGB	Future	25,480	23.4144	23.7040	23.5001	23.5001	5	117,500.50	
Dec 2016	ZAGB	Future	155	23.8681	24.1652	0.0000	0.0000	0	0.00	
Mar 2017	ZAGB	Future	50	24.3004	24.6049	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	24.8816	25.1926	0.0000	0.0000	0	0.00	
			<u>68,159</u>					<u>315.00</u>	<u>7,271,046.50</u>	<u>5 741 138.00</u>
										<u>91 261 271 015.50</u>
<b>Option</b>										
Jun 2016	ZAGB	24.30 Call	1,300	43.3323	90.6628	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	2.2480	4.7922	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	1490.4367	1702.4455	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	405.6988	499.3667	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	36.4358	34.1501	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	50.1309	46.7070	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	376.6348	330.1083	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	918.4503	824.9634	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1125.1816	1282.9502	0.0000	0.0000	0	0.00	

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Dec 2016	ZAGB	26.94 Call	783	508.8293	600.6712	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1 652 089.00
		<b>Total</b>	<b>90,363</b>					<b>315.00</b>	<b>7,271,046.50</b>	7 393 227.00 91 261 271 015.50
<b>Future</b>										
Jun 2016	ZAJY	Future	4,799	0.1421	0.1429	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1455	0.1463	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1487	0.1496	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	0.1560	0.1574	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	0.0792	0.0797	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	949	15.7607	15.8792	15.9033	15.7748	46	72,919,560.00	
Sep 2016	ZAUM	Future	347	16.0760	16.1935	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	65	16.3715	16.4912	0.0000	0.0000	0	0.00	
Mar 2017	ZAUM	Future	51	16.6506	16.7730	0.0000	0.0000	0	0.00	
			1,412					46.00	72,919,560.00	124 869.00 138 585 373 390.00
		<b>Total</b>	<b>1,412</b>					<b>46.00</b>	<b>72,919,560.00</b>	129 392.00 138 585 373 390.00
<b>Future</b>										
Jun 2016	ZAUS	Future	792,225	15.7607	15.8792	15.9038	15.7700	20,809	328,995,960.90	
Sep 2016	ZAUS	Future	209,827	16.0760	16.1935	16.2150	16.0745	17,413	281,742,061.90	
Dec 2016	ZAUS	Future	65,357	16.3715	16.4912	16.4435	16.3845	64	1,051,572.00	
Mar 2017	ZAUS	Future	12,074	16.6506	16.7730	0.0000	0.0000	0	0.00	
Jun 2017	ZAUS	Future	3,370	16.9336	17.0549	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	Future	70	16.9837	17.1031	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	Future	70	17.0339	17.1513	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	Future	70	17.0841	17.1996	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	Future	70	17.2217	17.3533	0.0000	0.0000	0	0.00	
			1,083,133					38,286.00	611,789,594.80	111 305 929.00 1 207 117 547 002.80
		<b>Total</b>								
<b>Option</b>										

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Jun 2016	ZAUS	12.16 Put	330	0.0015	0.0001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	0.0662	0.0651	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	0.0878	0.0866	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	0.1641	0.1622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2261.1160	2379.6102	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	0.4160	0.4102	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	0.4563	0.4497	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	1.9095	1.8504	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	2.5771	2.4838	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	3.4711	3.3250	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	3.7763	3.8432	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	4.9046	5.0465	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	5.3692	5.5388	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	1306.1684	1424.8438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	5.8883	6.0872	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	1069.3852	1188.2085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	990.9429	1109.8095	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	10.6839	11.0593	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	11.8907	12.2833	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	844.8828	963.7801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	15.5741	15.5657	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	16.3365	15.9111	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	779.5061	896.2007	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	18.8061	17.0007	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	689.9653	802.7775	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.50 Put	31,500	119.6172	97.1369	0.0000	0.0000	31,500	0.00
Jun 2016	ZAUS	15.60 Call	33,000	318.3430	408.0108	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	238.3612	317.3049	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	175.4129	241.6560	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	32,350	141.3190	199.8273	0.0000	0.0000	31,509	0.00
Jun 2016	ZAUS	16.00 Put	44,105	380.6190	320.6273	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	112.8643	163.9077	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	83.2524	125.2521	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	576.7669	498.3113	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	70.3046	107.8244	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	63.7342	98.8313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	39.4504	64.4673	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	918.9853	819.5108	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	28.3362	46.6613	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	15.5342	26.7033	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	14.8383	25.5839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	13.2369	22.9894	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	17.00 Put	201	1252.5369	1143.7894	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	11.5497	20.2283	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	10.7919	18.9779	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	1.9309	3.4461	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	1.7296	3.0815	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	1.5298	2.7188	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	1.4843	2.6361	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	0.9529	1.6699	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	0.8125	1.4147	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	0.4781	0.8486	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	20.5153	16.9343	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	43.3764	36.7973	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	89.0629	77.4312	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	132.2077	115.5932	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1627.3198	1724.6789	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	151.3198	131.1789	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	172.3628	150.2706	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1323.8838	1412.9660	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	65	247.8838	219.4660	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	468.3148	422.2949	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	635	514.5651	466.0794	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	545.1109	593.9462	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	503.0474	549.1382	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	496.8576	542.5336	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	484.6883	529.5503	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	402.8020	441.2963	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	296.8867	326.9204	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	262.7236	290.2361	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	88.6666	97.0961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	10.0336	9.7095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	34.9148	28.4320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	44.3232	36.6276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	57.4410	48.2039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	79.1866	67.6710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	122.2443	106.8927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	158.7614	140.6267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.23 Put	952	164.8177	146.2538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	225.1873	203.9085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	256.0103	235.4618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	273.7505	252.1141	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	40,000	300.5105	277.2764	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	331.9122	306.8616	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	14.98 Put	1,700	352.9804	326.7492	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	359.1613	332.5872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	424.8166	394.7332	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	428.2883	398.0230	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	1473.1206	1555.1088	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	501.6206	463.9088	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1415.0405	1495.0806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	543.5405	503.8806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	574.0201	532.9962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	623.7949	580.6309	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	680.6833	635.1909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.81 Put	952	685.5422	639.8580	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	710.1264	663.4755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	781.3687	732.0379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	889.1861	836.0844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1046.0584	987.4919	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1082.6809	1022.8792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	916.5161	976.0413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1183.0819	1120.3275	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	789.2192	841.8981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	776.4418	828.1779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	773.2769	824.7822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	621.5442	663.8524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	22,600	583.0622	623.0138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	576.0198	615.6743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	508.4922	544.1822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.03 Call	952	502.4390	537.7147	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	496.4666	531.3276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	488.6285	522.9430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	425.7149	455.5679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	359.4421	384.4163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	347.4251	371.5003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	344.8223	368.6964	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	326.0091	348.4576	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	314.1509	335.6927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	276.6410	290.1959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	272.9333	286.1641	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	268.5908	281.4457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	258.9015	270.9133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	250.4328	261.7060	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	245.4570	256.2978	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	237.1635	247.2763	0.0000	0.0000	0	0.00



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Dec 2016	ZAUS	20.36 Call	368	233.7608	243.5772	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	204.2154	214.2364	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	194.9260	209.5016	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	174.1813	189.8350	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	169.3206	184.6215	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	509.0681	475.1887	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	557.0203	521.1941	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	694.8244	653.8567	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	712.2089	670.6346	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1262.5313	1202.3518	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	679.9899	720.7679	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	677.8695	718.6067	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	570.9083	606.0565	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	509.8765	541.6650	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	319.7746	337.9385	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	808.1190	766.1407	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	710.0967	748.1759	0.0000	0.0000	0	0.00		
			<u>1,743,362</u>					<u>63,009.00</u>	<u>0.00</u>	<u>25 275 302.00</u>	<u>0.00</u>
		<b>Total</b>	<b><u>2,826,495</u></b>					<b><u>101,295.00</u></b>	<b><u>611,789,594.80</u></b>	<b><u>136 581 231.00</u></b>	<b><u>1 207 117 547 002.80</u></b>

<b>Grand Total</b>	<b><u>3,458,823</u></b>							<b><u>161,192.00</u></b>	<b><u>827 584 896.20</u></b>	<b><u>181,928,301</u></b>	<b><u>1,674,419,712,932.40</u></b>
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