



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Mar 2016	DAEU	Future	293	17.7634	17.2450	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.8499	17.3366	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.9027	17.3826	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	17.9116	17.3903	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.0289	17.4947	0.0000	0.0000	0	0.00
			<u>404</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>404</b>					<b>0.00</b>	<b>0.00</b>
									<i>102 632.00</i>
									<i>1 293 108 455.40</i>
<b>Future</b>									
Apr 2016	DAGB	Future	121	22.7835	22.3658	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.8494	22.4233	0.0000	0.0000	0	0.00
			<u>278</u>					<i>0.00</i>	<i>0.00</i>
									<i>36 704.00</i>
									<i>567 371 068.20</i>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	535.7326	607.5410	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	716.1272	558.1501	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>24,806</b>					<b>0.00</b>	<b>0.00</b>
									<i>156 081.00</i>
									<i>0.00</i>
<b>Future</b>									
Mar 2016	DAUS	Future	0	15.9298	15.5228	0.0000	0.0000	382	6,061,154.00
Mar 2016	DAUS	Future	140	16.0315	15.5557	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	16.0383	15.5619	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	16.0553	15.5743	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	16.0757	15.5960	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,967	16.0893	15.6084	0.0000	0.0000	5	79,870.00
Apr 2016	DAUS	Future	700	16.1066	15.6237	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	16.1279	15.6418	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	106	16.1349	15.6478	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,100	16.1385	15.6508	0.0000	0.0000	1,100	17,669,940.00
May 2016	DAUS	Future	370	16.1562	15.6658	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>		
May 2016	DAUS	Future	550	16.1880	15.6928	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1986	15.7018	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.2022	15.7048	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	16.2116	15.7138	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	794	16.2461	15.7468	0.0000	0.0000	268	4,311,905.60		
Jun 2016	DAUS	Future	264	16.2744	15.7737	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.4874	15.9777	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.5861	16.0723	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.8834	16.3545	0.0000	0.0000	0	0.00		
			<u>13,391</u>					<u>1,755.00</u>	<u>28,122,869.60</u>	<u>3 644 603.00</u>	<u>38 157 603 188.50</u>

Option

Mar 2016	DAUS	13.34 Put	17,991	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1384.0000	894.2696	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	313.5773	59.1384	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	4,000	773.3293	337.1470	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	375.2473	88.8056	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	586.6735	227.9403	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.83 Call	5,000	320.1484	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.67 Put	19,744	0.2871	1.0803	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1058.9629	601.7038	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	558.9064	217.6273	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0000	0.0343	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	0.3534	1.1681	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	811.7408	419.2551	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	301.4291	105.7401	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.51 Put	21,400	87.9831	0.0000	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.60 Call	21,400	553.2462	0.0000	0.0000	0.0000	42,800	0.00
Apr 2016	DAUS	15.87 Call	5,000	410.2909	178.3798	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	256.6373	104.8748	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	3.7768	7.0703	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	798.8195	462.5991	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	112.4857	46.9691	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	200.6235	95.9710	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.1275	0.2723	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	4.1178	6.6139	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	687.7815	394.6859	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	363.6137	189.9499	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	236.3359	116.2732	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	23.7840	46.1637	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	874.9880	550.3808	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	807.0365	507.6280	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	1053.0528	703.3653	0.0000	0.0000	0	0.00

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May 2016	DAUS	11.80 Put	250	1.3280	2.0312	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	12.9437	22.6261	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	619.1171	385.5674	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	398.8361	237.6936	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	2.9909	4.4392	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1061.2483	724.2549	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	75.6709	137.2838	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	866.1428	572.3691	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	730.3146	0.0000	0.0000	0.0000	10,000	0.00
Jun 2016	DAUS	15.17 Put	7,900	203.1167	329.1762	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	551.7474	360.8592	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.2407	4.2415	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.1342	35.9360	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	576.3495	381.1198	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	443.2646	288.9757	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	887.8985	1182.4940	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	308.6416	206.0933	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.3141	6.5373	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	24.1863	48.3216	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	540.0465	375.2457	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	456.5091	315.6524	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	10.3858	13.6569	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1332.9718	998.6942	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	512.7506	724.1984	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	551.2269	394.6356	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	6.9029	8.4295	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	27.4990	56.3546	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	509.7159	366.8909	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	460.3987	328.3502	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	46.1587	89.9732	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	658.7111	484.8541	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	245.8716	361.4506	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	376.4215	271.0625	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	9.5351	10.4730	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	32.5744	60.8615	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	506.5643	371.7595	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	475.6352	348.1601	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	11.6633	14.3744	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	43.3588	76.9304	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	496.8623	370.9707	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	482.9573	360.4033	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	12.9029	17.3718	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2016	DAUS	13.50 Put	150	54.6700	91.5493	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	489.1837	371.9187	0.0000	0.0000	0	0.00
			<u>417,244</u>					<u>57,800.00</u>	<u>0.00</u>
		<b>Total</b>	<b>430,635</b>					<b>59,555.00</b>	<b>28,122,869.60</b>
									10 813 564.00
									38 157 603 188.50
<b>Future</b>									
Jun 2016	EUUS	Future	1,684	1.1117	1.1129	0.0000	0.0000	0	0.00
			<u>1,684</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,684</b>					<b>0.00</b>	<b>0.00</b>
									235 293.00
									2 668 999 134.00
<b>Future</b>									
Jun 2016	ZAAD	Future	10,309	12.0925	11.7966	11.8907	11.8654	1,000	11,936,245.00
Sep 2016	ZAAD	Future	559	12.2740	11.9720	12.2597	12.0406	566	6,831,727.20
Dec 2016	ZAAD	Future	130	12.4526	12.1420	0.0000	0.0000	0	0.00
Mar 2017	ZAAD	Future	4,156	12.6277	12.3064	0.0000	0.0000	0	0.00
			<u>15,154</u>					<u>1,566.00</u>	<u>18,767,972.20</u>
		<b>Total</b>	<b>15,154</b>					<b>1,566.00</b>	<b>18,767,972.20</b>
									2 804 096.00
									22 905 393 462.30
<b>Future</b>									
Jun 2016	ZACR	Future	22,550	2.4879	2.4160	0.0000	0.0000	0	0.00
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>22,550</b>					<b>0.00</b>	<b>0.00</b>
									86 204.00
									1 952 214 746.00
<b>Future</b>									
Jun 2016	ZADK	Future	40	2.4325	2.3603	0.0000	0.0000	0	0.00
			<u>40</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>40</b>					<b>0.00</b>	<b>0.00</b>
									1 425.00
									32 228 484.00
<b>Future</b>									
Jun 2016	ZAEU	Future	84,893	18.1059	17.5683	18.1000	17.6669	3,065	54,574,929.00
Sep 2016	ZAEU	Future	7,698	18.5184	17.9650	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	11,367	18.9255	18.3525	18.6724	18.6724	3	56,017.20
			<u>103,958</u>					<u>3,068.00</u>	<u>54,630,946.20</u>
		<b>Total</b>							<b>8 271 065.00</b>
									109 838 073 877.00
<b>Option</b>									
Jun 2016	ZAEU	14.20 Put	6,000	11.2604	16.8182	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2229.1041	1747.0533	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	16.63 Put	7,000	178.7498	0.0000	0.0000	0.0000	14,000	0.00
Jun 2016	ZAEU	17.79 Put	3,500	569.2763	0.0000	0.0000	0.0000	3,500	0.00
Jun 2016	ZAEU	19.85 Call	3,500	251.7982	0.0000	0.0000	0.0000	3,500	0.00
Dec 2016	ZAEU	16.40 Put	2,912	329.1105	445.4824	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	449.3189	605.5475	0.0000	0.0000	0	0.00

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Dec 2016	ZAEU	20.80 Call	2,912	784.2239	626.1631	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	583.7890	464.7996	0.0000	0.0000	0	0.00	
			37,746					21,000.00	0.00	4 666 827.00
		<b>Total</b>	<b>141,704</b>					<b>24,068.00</b>	<b>54,630,946.20</b>	12 937 892.00
										109 838 073 877.00
<b>Future</b>										
Jun 2016	ZAFR	Future	6,657	16.5567	16.0563	0.0000	0.0000	0	0.00	
			6,657					0.00	0.00	512 957.00
		<b>Total</b>	<b>6,657</b>					<b>0.00</b>	<b>0.00</b>	512 957.00
										5 102 341 456.10
<b>Future</b>										
Jun 2016	ZAGB	Future	56,811	23.0686	22.6241	23.0944	22.6902	1,445	33,059,938.60	
Sep 2016	ZAGB	Future	1,667	23.5307	23.0716	23.3570	23.1426	14	324,521.60	
			58,478					1,459.00	33,384,460.20	5 613 785.00
										88 445 130 681.40
<b>Option</b>										
Jun 2016	ZAGB	24.30 Call	1,300	584.4910	416.2407	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	196.0162	124.4072	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	151.3784	163.4568	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1279.1901	1427.3058	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	898.9721	731.0378	0.0000	0.0000	0	0.00	
			6,249					0.00	0.00	1 623 745.00
		<b>Total</b>	<b>64,727</b>					<b>1,459.00</b>	<b>33,384,460.20</b>	7 237 530.00
										88 445 130 681.40
<b>Future</b>										
Jun 2016	ZAJY	Future	5,827	0.1445	0.1391	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1479	0.1423	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	4,521	0.1511	0.1454	0.0000	0.0000	0	0.00	
			11,496					0.00	0.00	725 966.00
		<b>Total</b>	<b>11,496</b>					<b>0.00</b>	<b>0.00</b>	725 966.00
										7 582 634 598.00
<b>Future</b>										
Jun 2016	ZAKS	Future	1,266	0.1578	0.1531	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>	17 917.00
										245 097 110.00
<b>Future</b>										
Jun 2016	ZAUM	Future	984	16.2870	15.7857	15.9833	15.9139	30	47,845,750.00	
Sep 2016	ZAUM	Future	107	16.5988	16.0848	16.5508	16.2129	45	73,363,000.00	
Dec 2016	ZAUM	Future	10	16.8999	16.3702	16.8481	16.4976	15	24,926,500.00	
			1,101					90.00	146,135,250.00	120 298.00
		<b>Total</b>	<b>1,101</b>					<b>90.00</b>	<b>146,135,250.00</b>	124 821.00
										131 555 226 340.00

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<b>Future</b>											
Jun 2016	ZAUS	Future	876,530	16.2870	15.7857	16.3080	15.8437	76,992	1,237,606,285.20		
Sep 2016	ZAUS	Future	159,607	16.5988	16.0848	16.6077	16.1794	2,014	32,881,842.80		
Dec 2016	ZAUS	Future	40,003	16.8999	16.3702	16.5538	16.5026	1,000	16,528,200.00		
Mar 2017	ZAUS	Future	2,826	17.1876	16.6411	16.7941	16.7743	1,000	16,784,200.00		
			<u>1,078,966</u>					<u>81,006.00</u>	<u>1,303,800,528.00</u>	<u>107 456 320.00</u>	<u>1 148 044 225 217.50</u>
<b>Option</b>											
Jun 2016	ZAUS	12.16 Put	330	3.3075	4.6685	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	6.6830	11.7779	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	7.2803	13.5835	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	9.8650	18.5388	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	2803.1639	2314.8066	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	16.1639	29.1066	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	16.9601	30.4188	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.20 Put	5,150	46.6815	77.5986	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.25 Put	3,000	50.1123	84.2915	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.50 Put	17,500	70.7630	124.6692	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.75 Put	47,500	100.9778	178.0696	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	117.3931	203.4976	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	1488.9065	1081.3209	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.97 Put	35,000	139.6441	237.2944	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	1432.6635	1032.0192	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Put	15,940	145.6635	246.3192	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.90 Call	500	823.2198	545.1733	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.93 Put	750	450.0279	677.6689	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Call	2,650	770.1935	506.7183	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	41,005	483.1935	721.0183	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	719.8679	470.7546	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	658.3943	427.5386	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.26 Put	5,300	617.8325	892.4096	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.50 Put	300	760.5859	1063.8071	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	536.4868	341.7392	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.65 Put	14	857.1432	1176.8118	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	407.3094	254.2591	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.95 Call	8,000	401.7038	250.5528	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.00 Call	1,300	388.0186	241.5302	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.00 Put	201	1101.0186	1455.8302	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.05 Call	750	374.7909	232.8467	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	550	372.2003	231.1512	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.09 Call	10,000	364.5313	226.1371	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.00 Call	14	196.2048	115.9528	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	18.07 Call	17,500	186.9060	110.2057	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	174.4189	102.5228	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	129.9786	75.5638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	99.4720	57.9006	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	18.0088	35.6699	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	146.5881	239.4907	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	1088.5148	823.7843	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	981.4664	738.7332	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	643.8363	478.3018	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	593.2103	439.8450	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	283.0023	209.3276	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.7109	17.9336	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	37.8631	62.0718	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	43.5688	76.5226	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	56.0994	96.0328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	214.0238	318.4912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	245.8072	354.0579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	324.0668	439.2806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	344.4471	462.4778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	349.9208	469.2517	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	407.8669	540.4094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	410.9199	544.1308	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1971.6252	1592.0827	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	505.9044	667.1456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	530.7299	699.8523	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	619.4976	813.1200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	709.7912	918.6554	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	806.6300	1030.4722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	947.3912	1191.1981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	980.1909	1228.4126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1070.2511	1330.0467	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	1221.9818	961.9565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	922.8863	720.7182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	821.6442	638.9992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	728.4732	564.7891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	637.8725	493.6325	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	621.0953	480.5259	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	617.4456	477.6747	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	590.9026	456.9898	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	574.0126	443.8490	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	505.2845	400.0283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	498.3310	395.7601	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.81 Call	250	490.1470	390.7561	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	473.0417	379.5367	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	460.0491	369.6680	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	452.3735	363.8430	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	439.5071	354.0864	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.36 Call	368	434.2052	350.0689	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	391.5884	317.8322	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	384.6128	309.2209	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.24 Call	5,700	368.8948	282.2664	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.30 Call	69,895	365.1768	275.8723	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.23 Put	90	461.3353	606.4143	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.70 Put	6,370	635.8950	802.8369	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	651.7723	821.0107	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1138.8533	1391.2991	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	18.43 Call	90	1006.8357	805.9761	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.00 Call	6,370	873.5699	696.1584	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	796.0385	633.8291	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	524.5496	433.1478	0.0000	0.0000	0	0.00	
			<u>1,141,638</u>					<u>0.00</u>	<u>0.00</u>	<u>23 280 676.00</u>
		<b>Total</b>	<b>2,220,604</b>					<b>81,006.00</b>	<b>1,303,800,528.00</b>	<b>130 736 996.00</b>
		<b>Grand Total</b>	<b>2,942,828</b>					<b>167,744.00</b>	<b>1 584 842 026.20</b>	<b>174,765,302</b>
										<b>1 595,610,273,893.70</b>