



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Mar 2016	DAEU	Future	293	17.8946	17.7634	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.9876	17.8499	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	18.0380	17.9027	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	18.0462	17.9116	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.1578	18.0289	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	22.8834	22.7835	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.9445	22.8494	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	528.4399	535.7326	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	751.0295	716.1272	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	16.1392	16.0140	0.0000	0.0000	17,991	290,360,347.20
Mar 2016	DAUS	Future	140	16.1897	16.0315	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	16.1958	16.0383	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	16.2094	16.0553	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	16.2332	16.0757	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,967	16.2469	16.0893	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.2635	16.1066	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	16.2829	16.1279	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	106	16.2893	16.1349	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,100	16.2925	16.1385	0.0000	0.0000	400	6,498,600.00
May 2016	DAUS	Future	370	16.3087	16.1562	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	16.3377	16.1880	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.3473	16.1986	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.3506	16.2022	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	16.3603	16.2116	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	1,338	16.3960	16.2461	0.0000	0.0000	1,000	16,416,000.00		
Jun 2016	DAUS	Future	264	16.4252	16.2744	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.6401	16.4874	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.7392	16.5861	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.0400	16.8834	0.0000	0.0000	0	0.00		
			<u>13,935</u>					<u>19,391.00</u>	<u>313,274,947.20</u>	<u>3 663 994.00</u>	<u>38 470 878 135.70</u>

Option

Mar 2016	DAUS	15.74 Call	2,500	454.3483	313.5773	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	4,000	920.4426	773.3293	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	511.0755	375.2473	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	724.7196	586.6735	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.83 Call	5,000	425.6032	320.1484	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	0.2120	0.2871	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1209.8252	1058.9629	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	691.0341	558.9064	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	0.2947	0.3534	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	959.7071	811.7408	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	396.2715	301.4291	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.51 Put	21,400	60.1307	87.9831	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.60 Call	21,400	677.2745	553.2462	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	514.3227	410.2909	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	334.7384	256.6373	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.10 Put	15,000	314.6195	0.0000	0.0000	0.0000	15,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	3.8187	3.7768	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	931.3442	798.8195	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	151.4451	112.4857	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	253.8135	200.6235	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.1349	0.1275	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	4.1272	4.1178	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	804.5367	687.7815	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	443.4836	363.6137	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	295.2912	236.3359	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	22.1252	23.7840	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	991.9450	874.9880	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	915.4634	807.0365	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	2,500	1177.5793	1053.0528	0.0000	0.0000	5,000	0.00
May 2016	DAUS	11.80 Put	250	1.5446	1.3280	0.0000	0.0000	0	0.00

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May 2016	DAUS	13.50 Put	150	12.8187	12.9437	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	714.6291	619.1171	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	469.5628	398.8361	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	3.5328	2.9909	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1188.3686	1061.2483	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	71.0690	75.6709	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	980.5601	866.1428	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	747.7449	730.3146	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	187.6808	203.1167	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	638.7491	551.7474	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.9588	3.2407	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	20.0440	19.1342	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	664.9050	576.3495	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	517.3806	443.2646	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	829.2998	887.8985	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	360.3027	308.6416	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.3194	5.3141	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	23.9508	24.1863	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	617.6876	540.0465	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	524.2554	456.5091	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.1540	10.3858	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1463.5323	1332.9718	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	479.8037	512.7506	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	625.1596	551.2269	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.4822	6.9029	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	26.8644	27.4990	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	576.8654	509.7159	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	522.1954	460.3987	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	44.2983	46.1587	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	739.3245	658.7111	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	230.2881	245.8716	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	428.3865	376.4215	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	11.7282	9.5351	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	28.9681	32.5744	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	567.8736	506.5643	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	534.9514	475.6352	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	13.6472	11.6633	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	41.1035	43.3588	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	556.6102	496.8623	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	541.4491	482.9573	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	14.0484	12.9029	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	55.0614	54.6700	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2016	DAUS	19.40 Call	400	544.7247	489.1837	0.0000	0.0000	0	0.00		
			393,762					20,000.00	0.00	7 188 961.00	0.00
		<b>Total</b>	<b>407,697</b>					<b>39,391.00</b>	<b>313,274,947.20</b>	10 852 955.00	38 470 878 135.70
<b>Future</b>											
Jun 2016	EUUS	Future	3,303	1.1094	1.1117	0.0000	0.0000	1,619	17,964,424.00		
			3,303					1,619.00	17,964,424.00	236 912.00	2 686 963 558.00
		<b>Total</b>	<b>3,303</b>					<b>1,619.00</b>	<b>17,964,424.00</b>	236 912.00	2 686 963 558.00
<b>Future</b>											
Jun 2016	ZAAD	Future	10,109	12.1642	12.0925	0.0000	0.0000	200	2,437,500.00		
Sep 2016	ZAAD	Future	555	12.3456	12.2740	12.3794	12.3794	4	49,517.60		
Dec 2016	ZAAD	Future	130	12.5267	12.4526	0.0000	0.0000	0	0.00		
Mar 2017	ZAAD	Future	4,156	12.7015	12.6277	0.0000	0.0000	0	0.00		
			14,950					204.00	2,487,017.60	2 804 300.00	22 907 880 479.90
		<b>Total</b>	<b>14,950</b>					<b>204.00</b>	<b>2,487,017.60</b>	2 836 677.00	22 907 880 479.90
<b>Future</b>											
Jun 2016	ZACR	Future	22,550	2.5053	2.4879	0.0000	0.0000	0	0.00		
			22,550					0.00	0.00	86 204.00	1 952 214 746.00
		<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	0	2.4506	2.4325	2.4500	2.4500	40	980,000.00		
			0					40.00	980,000.00	1 465.00	33 208 484.00
		<b>Total</b>	<b>0</b>					<b>40.00</b>	<b>980,000.00</b>	1 465.00	33 208 484.00
<b>Future</b>											
Jun 2016	ZAEU	Future	84,369	18.2373	18.1059	18.2941	18.0808	2,476	45,279,539.70		
Sep 2016	ZAEU	Future	6,028	18.6525	18.5184	18.7109	18.7107	1,670	31,176,369.00		
Dec 2016	ZAEU	Future	11,367	19.0641	18.9255	0.0000	0.0000	0	0.00		
			101,764					4,146.00	76,455,908.70	8 275 211.00	109 914 529 785.70
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	11.7140	11.2604	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	2360.1981	2229.1041	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	16.63 Put	7,000	172.6940	178.7498	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	17.00 Put	564	258.4224	0.0000	0.0000	0.0000	564	0.00		
Jun 2016	ZAEU	17.79 Put	3,500	543.6786	569.2763	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	19.85 Call	3,500	302.9321	251.7982	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	337.0045	329.1105	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	457.0991	449.3189	0.0000	0.0000	0	0.00		

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Dec 2016	ZAEU	20.80	Call	2,912	872.1540	784.2239	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90	Call	2,961	655.2242	583.7890	0.0000	0.0000	0	0.00	
				38,310					564.00	0.00	4 667 391.00
				<b>Total</b>	<b>140,074</b>				<b>4,710.00</b>	<b>76,455,908.70</b>	12 942 602.00
											109 914 529 785.70
<b>Future</b>											
Jun 2016	ZAFR		Future	6,592	16.6446	16.5567	16.6595	16.6595	65	1,082,867.50	
				6,592					65.00	1,082,867.50	513 022.00
				<b>Total</b>	<b>6,592</b>				<b>65.00</b>	<b>1,082,867.50</b>	513 022.00
											5 103 424 323.60
<b>Future</b>											
Jun 2016	ZAGB		Future	56,331	23.1579	23.0686	23.2182	23.0700	610	14,138,131.50	
Sep 2016	ZAGB		Future	1,417	23.6202	23.5307	23.6469	23.5200	450	10,628,415.00	
				57,748					1,060.00	24,766,546.50	5 614 845.00
				<b>Total</b>	<b>63,997</b>				<b>1,060.00</b>	<b>24,766,546.50</b>	7 238 590.00
											88 469 897 227.90
<b>Option</b>											
Jun 2016	ZAGB	24.30	Call	1,300	632.1318	584.4910	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50	Call	2,600	218.5742	196.0162	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41	Put	783	151.1631	151.3784	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01	Put	783	1253.7847	1279.1901	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94	Call	783	932.8950	898.9721	0.0000	0.0000	0	0.00	
				6,249					0.00	0.00	1 623 745.00
				<b>Total</b>	<b>63,997</b>				<b>1,060.00</b>	<b>24,766,546.50</b>	7 238 590.00
											88 469 897 227.90
<b>Future</b>											
Jun 2016	ZAJY		Future	5,827	0.1449	0.1445	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY		Future	1,148	0.1482	0.1479	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY		Future	4,521	0.1515	0.1511	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	0.1592	0.1578	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	ZANN		Future	5,575	0.0736	0.0724	0.0000	0.0000	5,575	40,864,750.00	
				5,575					5,575.00	40,864,750.00	1 015 187.00
				<b>Total</b>	<b>5,575</b>				<b>5,575.00</b>	<b>40,864,750.00</b>	1 015 187.00
											5 801 707 390.00

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Jun 2016	ZAUM	Future	973	16.4382	16.2870	16.4686	16.3092	32	52,511,060.00
Sep 2016	ZAUM	Future	117	16.7520	16.5988	16.7646	16.5629	40	66,883,450.00
Dec 2016	ZAUM	Future	15	17.0567	16.8999	17.0672	17.0672	5	8,533,600.00
			<u>1,105</u>					<u>77.00</u>	<u>127,928,110.00</u>
	<b>Total</b>		<b>1,105</b>					<b>77.00</b>	<b>127,928,110.00</b>
									120 375.00
									131 683 154 450.00
									124 898.00
									131 683 154 450.00
<b>Future</b>									
Jun 2016	ZAUS	Future	892,363	16.4382	16.2870	16.5345	16.2227	84,455	1,380,780,029.30
Sep 2016	ZAUS	Future	158,736	16.7520	16.5988	16.8000	16.6300	3,963	66,299,680.80
Dec 2016	ZAUS	Future	40,284	17.0567	16.8999	17.0958	16.9600	286	4,884,079.80
Mar 2017	ZAUS	Future	2,826	17.3448	17.1876	0.0000	0.0000	0	0.00
			<u>1,094,209</u>					<u>88,704.00</u>	<u>1,451,963,789.90</u>
									107 545 024.00
									1 149 496 189 007.40
<b>Option</b>									
Jun 2016	ZAUS	12.16 Put	330	3.9557	3.3075	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	7.6387	6.6830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	8.2737	7.2803	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.2553	9.8650	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2954.6568	2803.1639	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	16.4568	16.1639	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	17.2325	16.9601	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	45.5825	46.6815	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	48.8053	50.1123	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	68.0790	70.7630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	93.5958	100.9778	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	107.2986	117.3931	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1628.7901	1488.9065	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	125.8800	0.0000	0.0000	0.0000	5,250	0.00
Jun 2016	ZAUS	14.97 Put	35,000	127.6798	139.6441	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1571.3959	1432.6635	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	16,340	133.1959	145.6635	0.0000	0.0000	400	0.00
Jun 2016	ZAUS	15.90 Call	900	935.4034	823.2198	0.0000	0.0000	400	0.00
Jun 2016	ZAUS	15.93 Put	750	410.0020	450.0279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	878.9915	770.1935	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,505	440.7915	483.1935	0.0000	0.0000	3,500	0.00
Jun 2016	ZAUS	16.10 Call	3,000	825.2099	719.8679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	759.1774	658.3943	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	566.3527	617.8325	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	16.34 Call	5,000	706.6653	0.0000	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	16.50 Put	300	698.1163	760.5859	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	624.0962	536.4868	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	789.1174	857.1432	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	480.4968	407.3094	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	16.95 Call	8,000	474.2029	401.7038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	458.8095	388.0186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1020.6095	1101.0186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	443.8968	374.7909	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	440.9728	372.2003	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	432.3060	364.5313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	239.1869	196.2048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	228.7375	186.9060	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	217.0982	0.0000	0.0000	0.0000	5,250	0.00
Jun 2016	ZAUS	18.17 Call	6,600	214.2434	174.4189	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	161.5230	129.9786	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	124.8031	99.4720	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	19.0112	18.0088	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	135.6462	146.5881	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	1198.7543	1088.5148	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1085.5020	981.4664	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	1019.8931	0.0000	0.0000	0.0000	10,000	0.00
Sep 2016	ZAUS	17.50 Call	405	720.7080	643.8363	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	664.6380	593.2103	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	323.2873	283.0023	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.9551	14.7109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	38.4072	37.8631	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	41.3849	43.5688	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	50.5792	56.0994	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	199.4433	214.0238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	229.7529	245.8072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	304.6531	324.0668	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	325.4670	344.4471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	331.5724	349.9208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	391.5404	407.8669	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	394.4625	410.9199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2109.4183	1971.6252	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	485.4797	505.9044	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	509.2796	530.7299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	592.5771	619.4976	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	675.2731	709.7912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	768.2338	806.6300	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	903.6686	947.3912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	935.2749	980.1909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1022.1440	1070.2511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	1327.8894	1221.9818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	1273.7312	0.0000	0.0000	0.0000	10,000	0.00

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Dec 2016	ZAUS	17.69 Call	3,500	1009.7516	922.8863	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	901.3683	821.6442	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	801.6532	728.4732	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	704.1879	637.8725	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	686.0875	621.0953	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	682.1456	617.4456	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	653.4600	590.9026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	635.1820	574.0126	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	560.5978	505.2845	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	553.0273	498.3310	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	544.1207	490.1470	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	524.0718	473.0417	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	506.3239	460.0491	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	497.3927	452.3735	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	483.3190	439.5071	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	477.5114	434.2052	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	430.7780	391.5884	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	423.1113	384.6128	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	405.8221	368.8948	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	401.7354	365.1768	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	442.4765	461.3353	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	613.0883	635.8950	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	628.3518	651.7723	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1094.1790	1138.8533	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	1092.3346	1006.8357	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	950.9104	873.5699	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	869.1542	796.0385	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	576.3692	524.5496	0.0000	0.0000	0	0.00		
			<u>1,181,438</u>					<u>54,800.00</u>	<u>0.00</u>	<u>23 335 476.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,275,647</b>					<b>143,504.00</b>	<b>1,451,963,789.90</b>	<b>130 880 500.00</b>	<b>1 149 496 189 007.40</b>
	<b>Grand Total</b>		<b>2,979,462</b>					<b>196,245.00</b>	<b>2 057 768 361.40</b>	<b>174,961,547</b>	<b>1,597,668,042,255.10</b>