



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Mar 2016	DAEU	Future	293	17.2450	17.0022	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.3366	17.0955	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.3826	17.1371	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	17.3903	17.1447	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.4947	17.2473	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	22.3658	21.9923	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.4233	22.0478	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	607.5410	732.9889	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	558.1501	491.7555	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	350	15.5228	15.2528	0.0000	0.0000	50	770,725.00
Mar 2016	DAUS	Future	140	15.5557	15.2888	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	15.5619	15.2948	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	15.5743	15.3069	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.5960	15.3281	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,967	15.6084	15.3401	0.0000	0.0000	119	1,844,024.00
Apr 2016	DAUS	Future	700	15.6237	15.3548	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	15.6418	15.3724	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	106	15.6478	15.3783	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	800	15.6508	15.3812	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	15.6658	15.3959	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	15.6928	15.4223	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.7018	15.4311	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.7048	15.4341	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.7138	15.4430	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	526	15.7468	15.4756	0.0000	0.0000	188	2,934,980.80		
Jun 2016	DAUS	Future	264	15.7737	15.5024	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.9777	15.7033	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0723	15.7963	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3545	16.0754	0.0000	0.0000	0	0.00		
			<u>13,173</u>					<u>357.00</u>	<u>5,549,729.80</u>	<u>3,642,848.00</u>	<u>38,129,480,318.90</u>

Option

Mar 2016	DAUS	13.34 Put	17,991	0.0000	0.1012	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	894.2696	637.3502	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	59.1384	30.7901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	4,000	337.1470	189.0115	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	88.8056	49.7790	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	227.9403	132.8561	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.0803	2.3049	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	601.7038	397.7974	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	217.6273	129.5764	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0343	0.0318	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.1681	2.8883	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	419.2551	278.7714	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	105.7401	67.2502	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	178.3798	121.2132	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	104.8748	72.0576	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	7.0703	18.4031	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	462.5991	340.0045	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	46.9691	33.7465	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	95.9710	71.7612	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.2723	0.5265	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	6.6139	10.9956	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	394.6859	298.1809	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	189.9499	141.7472	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	116.2732	86.9687	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	46.1637	83.5404	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	550.3808	428.4945	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	507.6280	404.3835	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	703.3653	564.8193	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.0312	3.0228	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	22.6261	33.7955	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	385.5674	310.4909	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	16.70 Call	150	237.6936	192.0301	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	4.4392	5.5578	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	724.2549	593.5054	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.60 Put	8,219	137.2838	206.2828	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	572.3691	471.8311	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	329.1762	447.1729	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	360.8592	303.1423	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	4.2415	5.1399	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	35.9360	53.8685	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	381.1198	320.9668	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	288.9757	243.9063	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1182.4940	1383.7227	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	206.0933	175.4530	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.5373	7.4788	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	48.3216	70.4342	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	375.2457	322.1279	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	315.6524	269.0101	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	13.6569	18.6466	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	998.6942	861.9023	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	724.1984	880.5661	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	394.6356	340.8808	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.4295	9.5766	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	56.3546	81.6584	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	366.8909	316.9977	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	328.3502	283.5925	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	89.9732	130.8426	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	484.8541	423.6508	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	361.4506	456.7930	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	271.0625	235.4901	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.4730	7.4877	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	60.8615	105.5726	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	371.7595	327.1099	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	348.1601	305.9487	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	14.3744	17.2156	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	76.9304	117.6829	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	370.9707	326.5605	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	360.4033	317.2348	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.3718	21.3315	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	91.5493	135.6301	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	371.9187	332.9618	0.0000	0.0000	0	0.00		
			<u>359,444</u>					<u>0.00</u>	<u>0.00</u>	<u>7,111,161.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>372,617</b>					<b>357.00</b>	<b>5,549,729.80</b>	10,754,009.00	38,129,480,318.90
<b>Future</b>											
Mar 2016	EUUS	Future	0	1.1102	1.1134	0.0000	0.0000	50	555,500.00		
Jun 2016	EUUS	Future	1,684	1.1129	1.1164	0.0000	0.0000	50	556,100.00		
			<u>1,684</u>					<u>100.00</u>	<u>1,111,600.00</u>	235,293.00	2,668,999,134.00
<b>Total</b>			<b>1,684</b>					<b>100.00</b>	<b>1,111,600.00</b>	235,293.00	2,668,999,134.00
<b>Future</b>											
Mar 2016	ZAAD	Future	0	11.6457	11.5260	0.0000	0.0000	8,811	102,325,159.20		
Jun 2016	ZAAD	Future	10,009	11.7966	11.6757	0.0000	0.0000	7,105	83,561,302.50		
Sep 2016	ZAAD	Future	875	11.9720	11.8485	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	130	12.1420	12.0180	0.0000	0.0000	300	3,618,000.00		
Mar 2017	ZAAD	Future	4,156	12.3064	12.1764	0.0000	0.0000	300	3,667,800.00		
			<u>15,170</u>					<u>16,516.00</u>	<u>193,172,261.70</u>	2,802,530.00	22,886,625,490.10
<b>Total</b>			<b>15,170</b>					<b>16,516.00</b>	<b>193,172,261.70</b>	2,834,907.00	22,886,625,490.10
<b>Future</b>											
Jun 2016	ZACR	Future	22,550	2.4160	2.3758	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	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	40	2.3603	2.3263	0.0000	0.0000	0	0.00		
			<u>40</u>					<u>0.00</u>	<u>0.00</u>	1,425.00	32,228,484.00
<b>Total</b>			<b>40</b>					<b>0.00</b>	<b>0.00</b>	1,425.00	32,228,484.00
<b>Future</b>											
Mar 2016	ZAEU	Future	0	17.2230	16.9829	17.1225	17.0412	59,871	1,029,526,778.70		
Jun 2016	ZAEU	Future	86,503	17.5683	17.3205	17.5511	17.4250	4,562	79,660,422.30		
Sep 2016	ZAEU	Future	7,698	17.9650	17.7119	17.8235	17.8235	1,000	17,827,250.00		
Dec 2016	ZAEU	Future	11,367	18.3525	18.0961	0.0000	0.0000	6,867	125,029,269.00		
			<u>105,568</u>					<u>72,300.00</u>	<u>1,252,043,720.00</u>	8,267,997.00	109,783,442,930.80
<b>Option</b>											
Jun 2016	ZAEU	14.20 Put	6,000	16.8182	23.5834	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1747.0533	1553.7010	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	445.4824	522.5166	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	605.5475	702.4125	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	626.1631	578.5899	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	464.7996	438.7676	0.0000	0.0000	0	0.00		
			<u>23,746</u>					<u>0.00</u>	<u>0.00</u>	4,645,827.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>129,314</b>					<b>72,300.00</b>	<b>1,252,043,720.00</b>	12,913,824.00	109,783,442,930.80
<b>Future</b>											
Mar 2016	ZAFR	Future	0	15.7092	15.4998	0.0000	0.0000	693	10,684,466.10		
Jun 2016	ZAFR	Future	6,657	16.0563	15.8267	0.0000	0.0000	0	0.00		
			<u>6,657</u>					<u>693.00</u>	<u>10,684,466.10</u>	<u>512,957.00</u>	<u>5,102,341,456.10</u>
<b>Total</b>			<b>6,657</b>					<b>693.00</b>	<b>10,684,466.10</b>	512,957.00	5,102,341,456.10
<b>Future</b>											
Mar 2016	ZAGB	Future	0	22.2115	21.8649	22.0446	22.0446	9,465	210,072,012.50		
Jun 2016	ZAGB	Future	57,639	22.6241	22.2457	22.6100	22.4300	12,753	283,571,493.80		
Sep 2016	ZAGB	Future	1,669	23.0716	22.6870	0.0000	0.0000	0	0.00		
			<u>59,308</u>					<u>22,218.00</u>	<u>493,643,506.30</u>	<u>5,612,326.00</u>	<u>88,411,746,221.20</u>
<b>Option</b>											
Jun 2016	ZAGB	24.30 Call	1,300	416.2407	345.0827	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	124.4072	102.1068	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	163.4568	194.2232	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1427.3058	1629.2945	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	731.0378	660.2432	0.0000	0.0000	0	0.00		
			<u>6,249</u>					<u>0.00</u>	<u>0.00</u>	<u>1,623,745.00</u>	<u>0.00</u>
<b>Total</b>			<b>65,557</b>					<b>22,218.00</b>	<b>493,643,506.30</b>	7,236,071.00	88,411,746,221.20
<b>Future</b>											
Jun 2016	ZAJY	Future	5,827	0.1391	0.1370	0.1382	0.1382	4	55,280.00		
Sep 2016	ZAJY	Future	1,148	0.1423	0.1402	0.0000	0.0000	0	0.00		
Dec 2016	ZAJY	Future	4,521	0.1454	0.1433	0.0000	0.0000	0	0.00		
			<u>11,496</u>					<u>4.00</u>	<u>55,280.00</u>	<u>725,966.00</u>	<u>7,582,634,598.00</u>
<b>Total</b>			<b>11,496</b>					<b>4.00</b>	<b>55,280.00</b>	725,966.00	7,582,634,598.00
<b>Future</b>											
Mar 2016	ZAKS	Future	0	0.1529	0.1503	0.0000	0.0000	1,266	19,357,140.00		
Jun 2016	ZAKS	Future	1,266	0.1531	0.1502	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>1,266.00</u>	<u>19,357,140.00</u>	<u>17,917.00</u>	<u>245,097,110.00</u>
<b>Total</b>			<b>1,266</b>					<b>1,266.00</b>	<b>19,357,140.00</b>	17,917.00	245,097,110.00
<b>Future</b>											
Mar 2016	ZAUM	Future	0	15.5131	15.2528	15.4044	15.3715	25	38,468,200.00		
Jun 2016	ZAUM	Future	999	15.7857	15.5142	15.6681	15.6196	21	32,782,410.00		
Sep 2016	ZAUM	Future	107	16.0848	15.8087	15.9661	15.9661	3	4,789,830.00		
Dec 2016	ZAUM	Future	3	16.3702	16.0909	0.0000	0.0000	0	0.00		
			<u>1,109</u>					<u>49.00</u>	<u>76,040,440.00</u>	<u>120,208.00</u>	<u>131,409,091,090.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>1,109</b>					<b>49.00</b>	<b>76,040,440.00</b>	124,731.00	131,409,091,090.00
<b>Future</b>											
Mar 2016	ZAUS	Future	0	15.5131	15.2528	15.5048	15.3050	251,204	3,887,380,713.80		
Jun 2016	ZAUS	Future	878,209	15.7857	15.5142	15.8430	15.5326	131,257	2,059,781,466.70		
Sep 2016	ZAUS	Future	159,617	16.0848	15.8087	16.0400	15.9025	2,169	34,563,137.20		
Dec 2016	ZAUS	Future	40,503	16.3702	16.0909	0.0000	0.0000	9,340	151,317,340.00		
Mar 2017	ZAUS	Future	2,826	16.6411	16.3517	0.0000	0.0000	0	0.00		
			<b>1,081,155</b>					<b>393,970.00</b>	<b>6,133,042,657.70</b>	<b>107,375,314.00</b>	<b>1,146,740,424,689.50</b>
<b>Option</b>											
Jun 2016	ZAUS	12.16 Put	330	4.6685	5.8790	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	11.7779	17.8170	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	13.5835	20.6036	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	18.5388	28.2364	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	2314.8066	2058.6053	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	29.1066	44.4053	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	30.4188	46.4013	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.20 Put	5,150	77.5986	123.4893	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.25 Put	3,000	84.2915	132.8993	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.50 Put	17,500	124.6692	188.1333	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.75 Put	47,500	178.0696	258.2410	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	203.4976	293.3046	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	1081.3209	907.6076	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.97 Put	35,000	237.2944	339.1450	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	1032.0192	865.4494	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Put	15,940	246.3192	351.2494	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.90 Call	500	545.1733	452.2495	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.93 Put	750	677.6689	858.1644	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Call	2,650	506.7183	420.0766	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	41,005	721.0183	905.8766	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	470.7546	390.0722	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	427.5386	354.1170	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.26 Put	5,300	892.4096	1092.0830	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.50 Put	300	1063.8071	1276.0517	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	341.7392	283.9424	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.65 Put	14	1176.8118	1395.8791	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	254.2591	212.1555	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.95 Call	8,000	250.5528	209.1074	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.00 Call	1,300	241.5302	201.6921	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.00 Put	201	1455.8302	1687.4921	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.05 Call	750	232.8467	194.5538	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	550	231.1512	193.1075	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	17.09 Call	10,000	226.1371	188.8347	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	115.9528	96.9666	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	110.2057	92.2432	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	102.5228	85.9264	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	75.5638	63.7136	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	57.9006	52.3994	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	35.6699	62.0586	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	239.4907	312.7640	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	823.7843	720.6555	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	738.7332	645.6183	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	478.3018	418.4644	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	439.8450	382.9242	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	209.3276	189.2004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.9336	21.7382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	62.0718	99.2453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	76.5226	118.5376	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	96.0328	143.8907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	318.4912	394.2610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	354.0579	434.7038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	439.2806	530.6945	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	462.4778	556.6166	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	469.2517	564.1651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	540.4094	651.1910	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	544.1308	655.7232	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1592.0827	1435.9853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	667.1456	794.5483	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	699.8523	830.1551	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	813.1200	952.6878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	918.6554	1065.9244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1030.4722	1185.5614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1191.1981	1356.5939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1228.4126	1395.9250	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1330.0467	1503.7081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	961.9565	861.9495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	720.7182	645.0547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	638.9992	571.7002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	564.7891	505.1875	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	493.6325	441.4749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	480.5259	430.4618	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	477.6747	428.3807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	456.9898	413.3109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	443.8490	403.7709	0.0000	0.0000	0	0.00

