



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
May 2016	DAEU	Future	74	17.4868	17.6660	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	17.5008	17.6832	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	22.8967	22.8463	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	24.5429	24.4772	0.0000	0.0000	0	0.00
			<u>196</u>					<i>0.00</i>	<i>0.00</i>
									<i>37 539.00</i>
									<i>585 164 146.50</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	217.8339	223.1063	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	314.1255	307.4395	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>0.00</i>
Future									
May 2016	DAUS	Future	0	15.6367	15.7751	0.0000	0.0000	3,000	46,910,100.00
May 2016	DAUS	Future	285	15.6696	15.7751	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.6696	15.7778	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	744	15.6778	15.7859	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	2,464	15.6806	15.7886	0.0000	0.0000	66	1,044,285.00
Jun 2016	DAUS	Future	300	15.7030	15.8109	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	15.7058	15.8137	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	1,012	15.7675	15.8754	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	370	15.8210	15.9293	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.8634	15.9716	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	15.8665	15.9747	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	285	15.8696	15.8647	0.0000	0.0000	285	4,521,439.50
Aug 2016	DAUS	Future	1,900	15.8915	15.9998	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	15.9229	16.0311	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	2,467	15.9669	16.0753	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.0216	16.1298	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.3118	16.4196	0.0000	0.0000	0	0.00
			<u>14,081</u>					<u>3,351.00</u>	<u>52,475,824.50</u>
									<u>3 807 466.00</u>
									<u>40 629 357 313.80</u>
Option									
May 2016	DAUS	15.74 Call	2,500	66.9763	137.7943	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	0.0648	0.0924	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	0.3094	0.3110	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	31.2250	54.7907	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	5.3226	9.0972	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	1.9381	3.1111	0.0000	0.0000	0	0.00
May 2016	DAUS	15.57 Call	5,000	244.3825	328.5804	0.0000	0.0000	0	0.00
May 2016	DAUS	15.72 Put	3,000	205.6451	0.0000	0.0000	0.0000	6,000	0.00
Jun 2016	DAUS	14.53 Put	18,400	3.3105	4.1010	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	1008.2611	1116.6157	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.0010	0.0007	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	388.0634	471.6447	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	10.8803	10.9594	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.89 Call	2,500	186.9901	0.0000	0.0000	0.0000	5,000	0.00
Jun 2016	DAUS	14.60 Put	8,219	15.3536	14.7302	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	21.5351	20.5356	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	241.2235	300.8552	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	21.1147	17.3763	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.60 Put	15,000	284.3376	243.5907	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	28.8072	23.4734	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	152.6367	128.5826	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	136.3359	160.6888	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.1884	0.1414	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	4.6312	4.3932	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	44.5406	38.2780	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	158.8290	184.8117	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	95.5924	112.7028	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	61.1804	52.5317	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	168.6350	146.2629	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1046.3026	971.9769	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	79.9581	90.7139	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	1.1378	1.2854	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	18.6182	17.7305	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	201.6504	225.2304	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	154.8635	173.6060	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.00 Put	5,000	217.2275	193.0432	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	12.70 Put	2,000	6.8278	6.7851	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	815.4317	882.6259	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.81 Call	10,000	694.1020	753.0236	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	596.9297	546.8595	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	237.0233	261.8316	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	16.01 Call	5,000	617.2568	670.5552	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	16.31 Call	10,000	527.6075	573.9939	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	3.9210	4.0068	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	32.3540	28.9406	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	221.0092	244.2119	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	189.8866	210.3546	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	36,130	57.2468	50.6458	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	36,130	334.9715	363.9372	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	274.3229	247.1041	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	156.2221	171.5398	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	6.1715	6.1826	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	42.9483	38.7569	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	248.6508	269.2581	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	228.3679	247.5607	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	8.2877	8.2370	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	49.5872	42.1463	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	263.2676	281.9774	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	253.9421	272.0742	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	352.6874	320.8991	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	854.4715	900.5498	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.6134	12.0444	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	68.4464	57.3951	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	278.2791	294.9138	0.0000	0.0000	0	0.00		
			<u>274,746</u>					<u>11,000.00</u>	<u>0.00</u>	<u>7 619 927.00</u>	<u>0.00</u>
Total			288,827					14,351.00	52,475,824.50	11 427 393.00	40 629 357 313.80
Future											
Jun 2016	EUUS	Future	13,410	1.1164	1.1203	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>
Total			13,410					0.00	0.00	250 967.00	2 847 075 644.00
Future											
Jun 2016	ZAAD	Future	6,833	11.2872	11.3996	11.3644	11.3006	126	1,431,850.60		
Sep 2016	ZAAD	Future	1,931	11.4746	11.5869	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	959	11.6541	11.7655	11.6246	11.6119	157	1,824,566.20		
Mar 2017	ZAAD	Future	4,610	11.8259	11.9374	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			14,333					283.00	3,256,416.80	2 838 865.00	23 305 176 853.90
		Total	14,333					283.00	3,256,416.80	2 871 242.00	23 305 176 853.90
Future											
	Jun 2016	ZACR	Future 230	2.3920	2.4094	0.0000	0.0000	0	0.00		
			230					0.00	0.00	109 514.00	2 497 225 446.00
		Total	230					0.00	0.00	109 514.00	2 497 225 446.00
Future											
	Jun 2016	ZAEU	Future 107,512	17.5460	17.7284	17.7673	17.5301	183	3,240,918.00		
	Sep 2016	ZAEU	Future 13,405	17.9636	18.1478	18.1811	18.1811	125	2,272,637.50		
	Dec 2016	ZAEU	Future 12,558	18.3586	18.5433	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	Future 4,000	18.7409	18.9263	0.0000	0.0000	0	0.00		
			137,475					308.00	5,513,555.50	8 584 697.00	115 338 176 842.80
Option											
	Jun 2016	ZAEU	14.20 Put 6,000	0.2478	0.3051	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put 2,912	6.9579	5.6436	0.0000	0.0000	1,481	0.00		
	Jun 2016	ZAEU	15.96 Call 6,000	1598.5503	1777.8001	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put 7,000	54.4918	43.1411	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put 564	129.8767	96.7624	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put 3,500	491.5627	396.9573	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call 3,500	8.3210	13.7949	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call 700	1377.0093	1512.8136	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put 0	343.5215	311.3866	0.0000	0.0000	2,962	0.00		
	Dec 2016	ZAEU	16.90 Put 2,961	492.7348	447.1987	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call 0	502.0316	542.5433	0.0000	0.0000	1,481	0.00		
	Dec 2016	ZAEU	21.90 Call 2,961	350.5255	378.2987	0.0000	0.0000	0	0.00		
			36,098					5,924.00	0.00	4 687 391.00	0.00
		Total	173,573					6,232.00	5,513,555.50	13 272 088.00	115 338 176 842.80
Future											
	Jun 2016	ZAFR	Future 5,055	15.8418	15.9590	0.0000	0.0000	0	0.00		
			5,055					0.00	0.00	532 538.00	5 409 265 553.90
		Total	5,055					0.00	0.00	532 538.00	5 409 265 553.90
Future											
	Jun 2016	ZAGB	Future 57,062	22.9506	22.8995	23.0940	22.9001	137	3,158,504.90		
	Sep 2016	ZAGB	Future 25,937	23.4303	23.3747	23.5662	23.4220	105	2,474,318.20		
	Dec 2016	ZAGB	Future 154	23.8830	23.8229	24.0180	24.0075	2	48,025.50		
			83,153					244.00	5,680,848.60	5 717 348.00	90 709 284 462.70

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Jun 2016	ZAGB	24.30 Call	1,300	56.1376	59.2728	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	3.4509	3.9390	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	1532.9047	1504.9526	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	460.8453	453.8294	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	38.7143	35.8664	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	52.4098	50.2611	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	396.1560	401.5755	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	948.8859	975.2863	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1176.5214	1156.4636	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	555.5381	543.9799	0.0000	0.0000	0	0.00	
			<u>22,204</u>					<i>0.00</i>	<i>0.00</i>	<i>1 652 089.00</i>
	Total		105,357					244.00	5,680,848.60	7 369 437.00
										90 709 284 462.70
Future										
Jun 2016	ZAJY	Future	4,799	0.1430	0.1446	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1464	0.1480	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1497	0.1513	0.0000	0.0000	0	0.00	
			<u>11,988</u>					<i>0.00</i>	<i>0.00</i>	<i>731 904.00</i>
	Total		11,988					0.00	0.00	731 904.00
										7 665 324 493.80
Future										
Jun 2016	ZAKS	Future	1,266	0.1554	0.1565	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<i>0.00</i>	<i>0.00</i>	<i>17 917.00</i>
	Total		1,266					0.00	0.00	17 917.00
										245 097 110.00
Future										
Jun 2016	ZANN	Future	11,085	0.0789	0.0795	0.0000	0.0000	0	0.00	
			<u>11,085</u>					<i>0.00</i>	<i>0.00</i>	<i>1 020 697.00</i>
	Total		11,085					0.00	0.00	1 020 697.00
										5 840 828 390.00
Future										
Jun 2016	ZAUM	Future	853	15.7171	15.8250	15.8955	15.6939	101	159,441,510.00	
Sep 2016	ZAUM	Future	332	16.0344	16.1426	16.2031	16.0067	10	16,104,900.00	
Dec 2016	ZAUM	Future	65	16.3282	16.4360	16.4978	16.4978	6	9,898,680.00	
Mar 2017	ZAUM	Future	51	16.6051	16.7122	0.0000	0.0000	0	0.00	
			<u>1,301</u>					<i>117.00</i>	<i>185,445,090.00</i>	<i>124 550.00</i>
	Total		1,301					117.00	185,445,090.00	129 073.00
										138 083 499 980.00
Future										
Jun 2016	ZAUS	Future	630,825	15.7171	15.8250	15.9066	15.6887	26,328	415,221,511.70	
Sep 2016	ZAUS	Future	192,207	16.0344	16.1426	16.2224	15.9999	2,727	43,926,520.10	

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Dec 2016	ZAUS	Future	64,567	16.3282	16.4360	16.4974	16.3890	2,270	37,406,130.00
Mar 2017	ZAUS	Future	12,004	16.6051	16.7122	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	Future	3,300	16.9093	17.0143	0.0000	0.0000	0	0.00
			<u>902,903</u>					<u>31,325.00</u>	<u>496,554,161.80</u>
									<u>110 887 513.00</u>
									<u>1 200 502 151 065.10</u>

Option

Jun 2016	ZAUS	12.16 Put	330	0.0614	0.0587	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	0.2698	0.2138	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	0.3444	0.2729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	0.5907	0.4676	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2218.4137	2326.0388	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	1.3137	1.0388	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	1.4221	1.1243	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	4.8352	3.8202	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	6.2422	4.9325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	8.0984	6.3570	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	9.2455	7.2112	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	13.6768	11.1281	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	15.5516	12.8135	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	1273.0544	1378.1773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	17.6650	14.7266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	1046.1765	1150.2111	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	972.4012	1075.9905	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	37.0368	32.6055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	41.7205	36.9711	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	838.6037	940.0174	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	56.3727	48.4041	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	58.0700	49.5801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	780.4901	878.2575	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	63.3901	53.2575	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.10 Call	17,283	700.8423	793.8718	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	33,000	373.2542	442.8172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,000	300.6130	361.1117	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	240.5957	291.4709	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	850	206.3454	252.1597	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,105	489.2454	427.1597	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	176.3130	217.3194	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	142.9822	178.1869	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	679.0324	605.0743	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	127.4535	159.7602	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	119.2759	150.0007	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	86.3705	110.5391	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1002.4160	915.7563	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	16.67 Call	38,250	67.0164	87.6928	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	41.1910	55.5481	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	39.6478	53.5942	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	36.0233	48.9852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1318.9233	1223.9852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	32.0840	43.9439	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	30.2703	41.6096	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	6.3972	8.5402	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	5.7273	7.6202	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	5.0536	6.6956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	4.8989	6.4836	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	3.0612	3.9720	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	2.5670	3.3011	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	1.7726	1.8202	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	24.9001	22.8672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	55.0189	49.5186	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	2,000	114.6439	102.2429	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	168.7626	150.1259	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1625.2500	1712.4631	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	190.8500	169.8631	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	214.8964	191.9879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1333.8091	1412.9124	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	536.5580	491.4042	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	635	585.2028	537.7373	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	585.6909	628.6233	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	544.2817	584.8010	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	538.1661	578.3249	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	526.1388	565.5844	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	444.5986	478.6346	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	337.1718	364.2960	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	301.8776	327.0384	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	113.5103	122.1364	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.6188	12.1659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	49.0583	37.4024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	60.8661	47.5374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	76.9797	61.6399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	103.0447	84.9403	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	153.1044	130.8153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	125	194.4955	169.4852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	268.2174	240.6961	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	302.0050	273.9248	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	321.3299	292.0452	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.80 Put	40,000	350.3375	319.3025	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	384.1643	351.1807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	406.7547	372.5169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	413.3643	378.7629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	483.2010	444.9639	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	486.8747	448.4529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	81,095	1492.5543	1555.5188	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	564.3543	519.5188	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1436.6026	1497.6924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	608.4026	561.6924	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	640.3204	592.3196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	692.2701	642.2559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	751.4003	699.2312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	781.9104	728.6854	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	855.5148	799.8612	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	966.3600	907.3667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1126.3447	1062.9427	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1163.4675	1099.1863	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	954.1601	997.3894	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1265.0286	1198.4769	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	829.0515	867.0295	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	816.4208	853.6671	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	813.2967	850.4145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	662.4326	693.3179	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	22,600	623.8693	653.1871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	616.8001	645.9597	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	548.7610	575.2806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	536.5909	562.5855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	528.6523	554.2992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	464.6225	487.4742	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	396.5407	416.3812	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	384.1148	403.4042	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	381.4174	400.5869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	81,095	361.9029	380.1960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	349.5622	367.3046	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	310.2568	322.6013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	306.3459	318.5344	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	301.7683	313.7706	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	291.5276	303.1196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	282.5559	293.7853	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	277.2727	288.2952	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	268.4478	279.1217	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	20.36 Call	368	264.8199	275.3545	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	233.1872	245.3441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	223.2409	240.4795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	200.9283	216.7962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	195.6785	211.2172	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	566.5164	524.4525	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	617.2714	573.0400	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	762.1029	712.2587	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	780.2771	729.7878	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1345.5979	1278.9087	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	722.9592	747.8985	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	720.8462	745.7169	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	613.6852	634.8828	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	552.0916	571.1895	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	360.0375	369.8291	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	870.9483	821.0835	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	765.9665	786.6545	0.0000	0.0000	0	0.00
			<u>1,787,525</u>					<i>0.00</i>	<i>0.00</i>
									<i>24 980 294.00</i>
									<i>0.00</i>
		Total	2,690,428					31,325.00	496,554,161.80
									135 867 807.00
									1 200 502 151 065.10

Grand Total	3,341,652							52,552.00	748 925 897.20	181,111,313	1,666,454,968,939.00
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