



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-May-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
May 2016	DAEU	Future	74	17.7819	17.6567	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	1	17.8036	17.6773	0.0000	0.0000	0	0.00
			<u>75</u>					<u>0.00</u>	<u>0.00</u>
		Total	75					0.00	0.00
									<i>102 990.00</i>
									<i>1 299 213 187.20</i>
Future									
May 2016	DAGB	Future	123	23.0528	22.5469	0.0000	0.0000	2	46,352.00
Apr 2017	DAGB	Future	73	24.7277	24.1670	0.0000	0.0000	0	0.00
			<u>196</u>					<u>2.00</u>	<u>46,352.00</u>
									<i>37 539.00</i>
									<i>585 164 146.50</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	222.0096	323.2891	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	395.0662	294.8599	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		Total	24,724					2.00	46,352.00
									<i>175 007.00</i>
									<i>0.00</i>
Future									
May 2016	DAUS	Future	0	15.8521	15.5523	0.0000	0.0000	2,500	39,630,250.00
May 2016	DAUS	Future	4,700	15.7445	15.5523	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	285	15.7570	15.5677	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	1,000	15.7633	15.5734	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	930	15.7715	15.5814	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	3,550	15.7743	15.5841	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	300	15.7962	15.6056	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	15.7990	15.6082	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	1,072	15.8651	15.6729	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	370	15.9190	15.7258	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	2,110	15.9591	15.7652	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	15.9623	15.7683	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	1,900	15.9876	15.7936	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.0192	15.8252	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	16.0644	15.8700	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.1202	15.9247	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.4173	16.2159	0.0000	0.0000	0	0.00
			<u>19,828</u>					<u>2,500.00</u>	<u>39,630,250.00</u>
									<u>3 796 913.00</u>
									<u>40 463 239 155.70</u>
Option									
May 2016	DAUS	14.48 Put	1,000	4.1076	5.3464	0.0000	0.0000	0	0.00
May 2016	DAUS	15.66 Call	2,500	256.8662	165.2833	0.0000	0.0000	0	0.00
May 2016	DAUS	15.67 Put	3,000	167.4010	266.6887	0.0000	0.0000	0	0.00
May 2016	DAUS	15.74 Call	2,500	229.9420	0.0000	0.0000	0.0000	2,500	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	0.5237	0.8873	0.0000	0.0000	0	0.00
May 2016	DAUS	14.25 Put	1,000	4.5957	6.2965	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	116.4429	71.6892	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	30.4853	17.6112	0.0000	0.0000	0	0.00
May 2016	DAUS	14.50 Put	1,000	11.9705	16.5320	0.0000	0.0000	0	0.00
May 2016	DAUS	15.57 Call	5,000	387.4116	279.3005	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.53 Put	18,400	14.0747	20.7351	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.68 Call	18,400	1116.5756	936.0702	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	0.0789	0.0207	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	517.3007	395.9225	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.52 Put	1,000	20.2088	29.7248	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	26.3815	38.8101	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.75 Put	1,000	38.5022	56.0729	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	353.6143	263.2676	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.54 Put	1,000	27.6967	41.9347	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.09 Call	10,000	277.8680	206.5647	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.60 Put	15,000	298.2791	378.6812	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.56 Put	1,000	40.6171	60.0307	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	164.6289	216.5691	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	192.0257	143.3440	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	0.3647	0.4164	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	8.3912	9.9037	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.58 Put	1,000	55.1689	77.4714	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	215.6952	163.9150	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	138.0827	102.3864	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	69.3520	94.2802	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.04 Put	12,000	171.1528	218.3665	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1007.7866	1136.1048	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	105.6025	82.8183	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	1.8410	2.0750	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	21.2573	25.6129	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	246.6523	199.6743	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	17.45 Call	150	193.3683	154.8833	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.00 Put	5,000	213.9699	259.5872	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	7.7916	8.7297	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	898.2733	777.2685	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.81 Call	10,000	771.4255	663.4634	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	577.0523	664.5236	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	282.2136	235.5535	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	16.01 Call	5,000	690.1173	0.0000	0.0000	0.0000	5,000	0.00		
Aug 2016	DAUS	11.80 Put	250	4.6198	4.6958	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	32.3942	39.5153	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	263.7055	220.5260	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	228.8617	190.7583	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	36,130	55.9580	69.2012	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	36,130	384.5505	329.0518	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	265.5635	311.7918	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	187.5711	157.7276	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	6.7865	6.5005	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	42.0966	51.4534	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	287.2726	245.9061	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	265.0907	226.5536	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	9.1417	9.2171	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	45.3027	64.6901	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	299.3004	259.5445	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	289.1905	250.6519	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	14.95 Put	8,695	337.9106	387.6342	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	16.36 Call	8,695	920.2360	822.6374	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	13.2397	12.5709	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	63.2785	81.9870	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	311.3283	273.0797	0.0000	0.0000	0	0.00		
			<u>275,746</u>					<u>7,500.00</u>	<u>0.00</u>	<u>7 578 927.00</u>	<u>0.00</u>
	Total		295,574					10,000.00	39,630,250.00	11 375 840.00	40 463 239 155.70
Future											
Jun 2016	EUUS	Future	13,410	1.1289	1.1346	0.0000	0.0000	0	0.00		
			<u>13,410</u>					<u>0.00</u>	<u>0.00</u>	<u>250 717.00</u>	<u>2 844 272 144.00</u>
	Total		13,410					0.00	0.00	250 717.00	2 844 272 144.00
Future											
Jun 2016	ZAAD	Future	6,829	11.4916	11.4623	11.5760	11.4822	414	4,791,474.50		
Sep 2016	ZAAD	Future	1,681	11.6822	11.6512	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	822	11.8662	11.8325	11.9511	11.8820	390	4,650,282.30		
Mar 2017	ZAAD	Future	4,485	12.0442	12.0073	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			13,817					804.00	9,441,756.80	2 836 605.00	23 279 061 574.50	
		Total	13,817					804.00	9,441,756.80	2 868 982.00	23 279 061 574.50	
Future												
	Jun 2016	ZACR	Future	230	2.4072	2.3844	0.0000	0.0000	0	0.00		
				230					0.00	0.00	109 314.00	2 492 459 546.00
		Total	230					0.00	0.00	109 314.00	2 492 459 546.00	
Future												
	Jun 2016	ZAEU	Future	107,460	17.8482	17.7214	18.0101	17.8599	34,175	615,950,239.90		
	Sep 2016	ZAEU	Future	12,695	18.2743	18.1419	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	12,558	18.6787	18.5387	0.0000	0.0000	1,191	22,415,705.00		
	Mar 2017	ZAEU	Future	4,000	19.0718	18.9246	0.0000	0.0000	0	0.00		
				136,713					35,366.00	638,365,944.90	8 581 167.00	115 274 843 320.00
Option												
	Jun 2016	ZAEU	14.20 Put	6,000	1.2848	1.2401	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.70 Put	2,912	7.9230	9.0622	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1899.3043	1774.8042	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	16.63 Put	7,000	53.2731	65.0496	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.00 Put	564	113.2458	135.6288	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	17.79 Put	3,500	397.1876	454.2133	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	19.85 Call	3,500	35.7624	27.1456	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	17.00 Call	700	1628.3109	1523.3174	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	298.6938	318.1901	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	428.9224	454.9367	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	599.7222	553.3281	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	423.4487	388.9619	0.0000	0.0000	0	0.00		
				41,922					0.00	0.00	4 675 743.00	0.00
		Total	178,635					35,366.00	638,365,944.90	13 256 910.00	115 274 843 320.00	
Future												
	Jun 2016	ZAFR	Future	5,055	16.1225	16.0156	0.0000	0.0000	0	0.00		
				5,055					0.00	0.00	532 338.00	5 406 026 223.90
		Total	5,055					0.00	0.00	532 338.00	5 406 026 223.90	
Future												
	Jun 2016	ZAGB	Future	56,772	23.1054	22.5979	23.2699	22.8900	477	11,059,515.10		
	Sep 2016	ZAGB	Future	25,208	23.5909	23.0700	23.7625	23.3600	381	9,018,466.40		
	Dec 2016	ZAGB	Future	152	24.0505	23.5141	0.0000	0.0000	0	0.00		
				82,132					858.00	20,077,981.50	5 713 115.00	90 611 952 238.10
Option												

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Jun 2016	ZAGB	24.30 Call	1,300	112.4832	49.1574	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	7.7876	4.5866	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	1694.1350	1374.3942	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	557.7371	430.0215	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	37.7458	41.2710	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	51.6072	56.8942	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	383.1947	503.2438	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	925.4517	1148.7746	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	1299.1323	1072.3194	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	631.6678	511.2620	0.0000	0.0000	0	0.00	
			22,204					0.00	0.00	1 651 089.00
		Total	104,336					858.00	20,077,981.50	7 364 204.00 90 611 952 238.10
Future										
Jun 2016	ZAJY	Future	4,799	0.1443	0.1435	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1478	0.1469	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	6,041	0.1511	0.1501	0.0000	0.0000	0	0.00	
			11,988					0.00	0.00	731 754.00 7 663 177 993.80
		Total	11,988					0.00	0.00	731 754.00 7 663 177 993.80
Future										
Jun 2016	ZAKS	Future	1,266	0.1559	0.1542	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	17 917.00 245 097 110.00
		Total	1,266					0.00	0.00	17 917.00 245 097 110.00
Future										
Jun 2016	ZANN	Future	11,085	0.0747	0.0734	0.0000	0.0000	0	0.00	
			11,085					0.00	0.00	1 020 697.00 5 840 828 390.00
		Total	11,085					0.00	0.00	1 020 697.00 5 840 828 390.00
Future										
Jun 2016	ZAUM	Future	881	15.8099	15.6190	15.9710	15.8275	94	149,366,200.00	
Sep 2016	ZAUM	Future	329	16.1333	15.9376	16.2922	16.1440	34	55,157,200.00	
Dec 2016	ZAUM	Future	42	16.4341	16.2324	16.4687	16.4687	3	4,940,610.00	
Mar 2017	ZAUM	Future	51	16.7191	16.5109	0.0000	0.0000	0	0.00	
			1,303					131.00	209,464,010.00	124 090.00 137 349 911 070.00
		Total	1,303					131.00	209,464,010.00	128 613.00 137 349 911 070.00
Future										
Jun 2016	ZAUS	Future	620,771	15.8099	15.6190	15.9745	15.8130	110,403	1,753,738,964.60	
Sep 2016	ZAUS	Future	186,667	16.1333	15.9376	16.2922	16.1500	4,525	73,373,906.30	

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Dec 2016	ZAUS	Future	59,432	16.4341	16.2324	16.5629	16.4540	25,061	414,699,820.00		
Mar 2017	ZAUS	Future	10,742	16.7191	16.5109	16.7532	16.7222	6,206	104,087,006.00		
Jun 2017	ZAUS	Future	3,300	17.0246	16.8076	0.0000	0.0000	0	0.00		
			<u>880,912</u>					<u>146,195.00</u>	<u>2,345,899,696.90</u>	<u>110 664 578.00</u>	<u>1 196 940 873 940.20</u>

Option

Jun 2016	ZAUS	12.16 Put	330	0.2225	0.2459	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	0.9472	1.0334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	1.1020	1.2111	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	1.5474	1.7296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2312.4985	2121.9843	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	2.5985	2.9843	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	2.7386	3.1541	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.00 Put	62,394	6.3516	7.6679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.10 Put	50	7.6335	10.1190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	9.1982	14.2741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	28,500	10.8840	16.8331	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.40 Put	33,000	17.5865	26.8711	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.45 Put	500	20.4719	31.1338	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.46 Call	500	1370.9936	1191.0481	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	66,600	23.7377	35.9228	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.70 Call	50	1151.2397	980.1942	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.78 Call	23,510	1080.6928	913.4640	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.80 Put	26,500	53.4035	78.0987	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	60.3902	87.9617	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	952.9228	794.5956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.96 Put	5,250	78.2478	112.8217	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	80.0516	115.3061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	56,883	895.5524	741.9947	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	34,400	85.6524	122.9947	0.0000	0.0000	500	0.00
Jun 2016	ZAUS	15.10 Call	17,283	817.4120	670.2183	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.60 Call	33,000	486.2627	375.8726	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.75 Call	7,020	407.7165	311.6622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	900	340.4201	256.6610	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	650	301.2109	224.7201	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	44,105	491.3109	605.7201	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	265.8394	196.2548	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	225.2030	164.0032	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,000	666.7330	798.2670	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.30 Call	1,200	205.6508	148.6736	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.34 Call	5,000	195.1639	140.5053	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	847.9419	992.5796	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	151.6113	106.7857	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	16.65 Put	14	968.8343	1120.4492	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.67 Call	38,250	125.2116	86.8274	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	86.8334	58.6991	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	84.3915	56.9391	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	78.5676	52.7586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1268.6676	1433.7586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	600	72.0822	48.1295	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	69.0338	45.9648	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	17.2925	10.2261	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	15.4839	9.0833	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.15 Call	5,250	13.6440	7.9311	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	13.2188	7.6664	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.48 Call	1,000	8.0845	4.5268	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	6.6822	3.6915	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	3.7681	2.8514	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	24.8665	30.5497	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	2,800	54.1936	66.0841	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	163.4726	195.6280	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	1717.7499	1557.5347	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	184.4499	219.9347	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	2,800	207.6531	246.2574	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	1,300	1422.5037	1275.4219	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	1,000	516.1861	592.5633	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.70 Put	635	563.3661	0.0000	0.0000	0.0000	635	0.00
Sep 2016	ZAUS	16.27 Call	21,500	737.6352	645.1444	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	649.0088	565.1886	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	605.3644	0.0000	0.0000	0.0000	1,270	0.00
Sep 2016	ZAUS	16.66 Call	5,000	598.9099	520.2210	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	586.2027	508.8412	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.00 Call	1,000	499.2911	432.4146	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	384.4744	331.2058	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	346.8241	296.9333	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	135.4876	118.2663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.6531	13.6472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	42.0769	59.7698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	52.9933	73.0844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	68.0598	91.0333	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	4,000	92.7256	119.6788	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	31,590	140.7528	173.7895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	254.1948	293.3244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	288.3040	328.9702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	4,000	306.8906	349.3065	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.80 Put	40,000	334.8095	379.7670	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	367.3980	415.2104	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	389.1720	438.8363	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	395.5443	445.7386	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	462.9427	520.0375	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	466.4924	524.1638	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	81,095	1572.7238	1438.4537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	538.6238	606.0537	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	1515.4600	1384.2120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	581.3600	651.8120	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	612.3542	684.9146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	720.3709	799.7944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.86 Put	22,600	750.0865	0.0000	0.0000	0.0000	22,600	0.00
Dec 2016	ZAUS	16.00 Put	32,800	821.8214	907.0920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	930.0070	1020.9841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1086.2721	1185.2738	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1122.5698	1223.2856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1221.9586	1327.1604	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.83 Call	4,000	916.0130	823.8135	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	888.6232	799.0316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	875.2460	0.0000	0.0000	0.0000	100	0.00
Dec 2016	ZAUS	16.96 Call	5,000	871.9910	783.9559	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	22,600	674.1140	0.0000	0.0000	0.0000	45,200	0.00
Dec 2016	ZAUS	17.69 Call	3,500	666.8376	595.8084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	595.7844	531.0045	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	583.0104	519.4171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	574.6675	511.8549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	507.2943	450.9025	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	435.3762	386.0938	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	422.2141	374.2622	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	419.3570	371.6940	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	81,095	398.6548	353.1109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	385.5495	343.7944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	340.0416	306.6575	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	335.8954	302.9601	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	331.0348	298.6303	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	320.1632	288.9487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	600	310.6287	280.4577	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	6,600	305.0139	275.4608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	295.6284	267.1105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	291.7703	263.6789	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	260.9894	228.0606	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	21.00 Call	500	255.9916	218.3887	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	231.4625	196.6867	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.30 Call	69,895	225.6744	191.5794	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	539.6774	596.8450	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	588.6758	648.9367	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	728.8013	797.2010	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	746.4202	817.1421	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	1297.7603	1396.3465	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	771.6132	698.2524	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	769.4188	696.2352	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	657.9402	593.9615	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	593.7107	535.2529	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	389.8937	355.8131	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	841.0661	0.0000	0.0000	0.0000	3,155	0.00
Jun 2017	ZAUS	19.71 Call	3,155	812.4891	0.0000	0.0000	0.0000	3,155	0.00
			<u>1,708,994</u>					<u>76,615.00</u>	<u>0.00</u>
		Total	<u>2,589,906</u>					<u>222,810.00</u>	<u>2,345,899,696.90</u>
									<u>135 267 710.00</u>
									<u>1 196 940 873 940.20</u>

Grand Total	<u>3,251,404</u>							<u>269,971.00</u>	<u>3 262 925 992.10</u>	<u>180,435,532</u>	<u>1,661,792,537,749.20</u>
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