



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	18.4129	18.4486	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	18.4177	18.4533	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.4607	18.4961	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	18.4831	18.5189	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	18.5238	18.5586	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	18.5884	18.6219	0.0000	0.0000	0	0.00		
			<u>531</u>					<u>0.00</u>	<u>0.00</u>	<u>102,139.00</u>	<u>1,284,541,878.10</u>
Option											
Jan 2016	DAEU	15.15 Put	100	0.2082	0.2979	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2799.3548	2831.3802	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	3.2152	3.6473	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2335.5839	2372.1459	0.0000	0.0000	0	0.00		
			<u>400</u>					<u>0.00</u>	<u>0.00</u>	<u>289,600.00</u>	<u>0.00</u>
Total			931					0.00	0.00	391,739.00	1,284,541,878.10
Future											
Feb 2016	DAGB	Future	163	24.1125	24.1612	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	24.1277	24.1761	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	24.1629	24.2106	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	55	25.0435	25.0868	0.0000	0.0000	0	0.00		
			<u>324</u>					<u>0.00</u>	<u>0.00</u>	<u>35,574.00</u>	<u>541,944,433.20</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	262.8190	279.6533	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1435.1507	1457.8719	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156,081.00</u>	<u>0.00</u>
Total			24,852					0.00	0.00	191,655.00	541,944,433.20
Future											
Jan 2016	DAUS	Future	212	16.8074	16.7460	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	506	16.8452	16.7862	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>		
Feb 2016	DAUS	Future	4,330	16.8533	16.7948	0.0000	0.0000	2,165	36,549,906.50		
Feb 2016	DAUS	Future	993	16.8560	16.7976	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.8587	16.8005	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.8863	16.8285	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	16.8969	16.8388	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.9215	16.8628	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.9357	16.8765	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.9498	16.8902	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	891	17.0521	16.9891	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	17.1441	17.0802	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	17.2034	17.1393	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	17.2331	17.1688	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.5682	17.5029	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.9000	17.8292	0.0000	0.0000	0	0.00		
			<u>9,734</u>					<u>2,165.00</u>	<u>36,549,906.50</u>	<u>3,554,766.00</u>	<u>36,708,004,364.70</u>

Option

Jan 2016	DAUS	15.65 Call	5,000	1134.7736	1075.8514	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	976.0062	919.1920	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	802.4506	749.2375	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	1129.7317	1071.4197	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.0264	0.0490	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2322.4777	2261.1420	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1485.9290	1426.5885	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0876	0.1528	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2547.7994	2486.6673	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.7933	1.2946	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	274.9331	0.0000	0.0000	0.0000	2,500	0.00
Feb 2016	DAUS	16.01 Call	5,000	900.6951	857.5631	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0076	0.0115	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1463.2703	1409.3521	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	475.3230	450.6070	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	459.3837	435.4477	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2935.8253	2878.6234	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.9329	3.7258	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1961.4577	1904.2394	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0328	0.0547	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	1.8635	2.5739	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	2054.2012	1998.1061	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1300.8388	1251.8488	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.9928	5.0711	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2306.9214	2250.4181	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.60 Call	10,000	2315.2375	2258.7820	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2305.3954	2248.9487	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2295.5552	2239.1176	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	3.5121	4.5243	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2344.7597	2287.6537	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	7.3896	8.8793	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	2047.6015	1990.3606	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.5485	0.7212	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.3664	7.7313	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1811.6659	1754.5901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1231.9682	1184.9735	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1335.4629	1286.2259	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	5,000	1217.6993	1170.4497	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	1095.8223	1052.1421	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	16.1534	18.4101	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1753.8548	1698.3351	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	707.0422	0.0000	0.0000	0.0000	5,000	0.00
Apr 2016	DAUS	11.80 Put	250	2.2879	2.6780	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	9.6839	11.0950	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1599.8394	1546.5572	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1157.3666	1113.4561	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	31.8282	35.3813	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1782.5248	1727.9066	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8662	3.3837	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	12.2565	13.8861	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1415.9898	1367.3553	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1086.6229	1045.8278	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.5751	6.1441	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1951.9242	1895.9598	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	61.9781	67.9724	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1712.1406	1659.8462	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	142.1360	152.0657	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1247.8991	1205.7250	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.0599	4.5196	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	14.0858	15.8399	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1275.6965	1232.5243	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	1073.5145	1034.7822	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	622.1914	642.9976	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	780.1263	750.3508	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.2404	6.0424	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	16.0573	17.7539	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	1163.3010	1123.7164	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.45 Call	150	1033.1472	996.2719	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	13.2272	14.7238	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2179.4864	2126.7465	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	6.6647	7.7289	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	20.0936	20.0300	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1067.1550	1030.2972	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	986.8427	951.9262	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1096.0843	1058.7608	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	26.5128	22.3432	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1275.1211	1234.5316	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	139.7033	139.0442	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	826.1533	796.0473	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.2173	8.2487	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	27.2540	26.1410	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	1012.5661	978.1279	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	964.2465	930.9899	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	6.8946	8.5777	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	30.4307	30.1989	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	967.1580	934.2646	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	946.0131	913.6750	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	6.8440	8.1804	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	33.9582	34.8029	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	928.1680	895.8351	0.0000	0.0000	0	0.00		
			<u>400,244</u>					<u>7,500.00</u>	<u>0.00</u>	<u>6,729,161.00</u>	<u>0.00</u>
Total			409,978					9,665.00	36,549,906.50	10,283,927.00	36,708,004,364.70
Future											
Mar 2016	EUUS	Future	6,335	1.0912	1.0971	0.0000	0.0000	0	0.00		
			<u>6,335</u>					<u>0.00</u>	<u>0.00</u>	<u>221,920.00</u>	<u>2,521,683,427.00</u>
Total			6,335					0.00	0.00	221,920.00	2,521,683,427.00
Future											
Mar 2016	ZAAD	Future	14,384	11.6287	11.6115	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,814	11.7877	11.7678	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9708	11.9522	0.0000	0.0000	0	0.00		
			<u>17,698</u>					<u>0.00</u>	<u>0.00</u>	<u>2,753,435.00</u>	<u>22,316,737,434.70</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	9.8262	13.4644	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1260.8625	1251.2713	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	81.4562	94.8540	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	487.2434	492.9358	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	481.4951	487.3135	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	12.60 Call	200	99.3265	106.9727	0.0000	0.0000	0	0.00
			1,200					0.00	0.00
		Total	18,898					0.00	0.00
									2,785,812.00
									22,316,737,434.70

Future

Mar 2016	ZACR	Future	158	2.5364	2.5211	0.0000	0.0000	0	0.00
			158					0.00	0.00
		Total	158					0.00	0.00
									56,887.00
									1,234,459,165.00

Future

Mar 2016	ZAEU	Future	67,834	18.4909	18.5260	18.5637	18.3910	181	3,331,755.00
Jun 2016	ZAEU	Future	35,244	18.8722	18.9040	0.0000	0.0000	50,000	944,915,000.00
Sep 2016	ZAEU	Future	6,280	19.3052	19.3381	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	5,846	19.7452	19.7738	0.0000	0.0000	0	0.00
			115,204					50,181.00	948,246,755.00
									7,882,221.00
									103,066,258,344.40

Option

Mar 2016	ZAEU	13.05 Put	18,000	0.3064	0.5123	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.4102	0.6564	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	1.3656	1.8443	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	1.8732	2.4278	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	4.8660	5.6244	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	3598.3528	3634.4457	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	7.4528	8.4457	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	7.9502	8.9942	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	3133.2738	3169.8344	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	12.3738	13.8344	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	2564.1443	2601.5251	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	2515.4513	2552.9157	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	2369.8397	2407.5704	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	2225.0332	2263.0473	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	1670.4886	1706.7066	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	14.6964	15.1370	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2985.3205	3016.8788	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	248.9108	241.6736	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	345.2966	335.3533	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	1195.6638	1192.6039	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	928.9255	923.9345	0.0000	0.0000	0	0.00
			333,270					0.00	0.00
		Total	448,474					50,181.00	948,246,755.00
									12,519,165.00
									103,066,258,344.40

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAFR	Future	6,452	16.9045	16.9451	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490,851.00	4,757,257,533.60
		Total	6,452					0.00	0.00	490,851.00	4,757,257,533.60
Future											
Mar 2016	ZAGB	Future	32,201	24.1983	24.2452	24.3200	24.0513	198	4,793,355.60		
Jun 2016	ZAGB	Future	2,145	24.6347	24.6769	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	375	25.1298	25.1732	0.0000	0.0000	0	0.00		
			34,721					198.00	4,793,355.60	5,381,219.00	83,289,768,191.50
Option											
Mar 2016	ZAGB	20.75 Put	21,300	49.1149	52.6974	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	144.2899	151.9891	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	415.9659	417.9057	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	1006.2206	1046.7586	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	502.6039	527.0112	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	1545.6728	1586.7137	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	794.7776	813.8016	0.0000	0.0000	0	0.00		
			54,400					0.00	0.00	1,600,550.00	0.00
		Total	89,121					198.00	4,793,355.60	6,981,769.00	83,289,768,191.50
Future											
Jun 2016	ZAHK	Future	3,381	2.2087	2.2012	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3,381.00	74,030,376.00
		Total	3,381					0.00	0.00	3,381.00	74,030,376.00
Future											
Mar 2016	ZAJY	Future	6,998	0.1446	0.1445	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1475	0.1474	0.0000	0.0000	0	0.00		
			11,586					0.00	0.00	706,082.00	7,306,022,642.00
		Total	11,586					0.00	0.00	706,082.00	7,306,022,642.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1638	0.1615	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12,853.00	167,326,730.00
		Total	1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	1,049	16.9462	16.8868	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	116	17.2463	17.1819	17.3116	17.1999	10	17,255,750.00		
Sep 2016	ZAUM	Future	90	17.5822	17.5169	0.0000	0.0000	0	0.00		
			1,255					10.00	17,255,750.00	115,417.00	123,725,107,790.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			1,255					10.00	17,255,750.00	119,940.00	123,725,107,790.00
Future											
Mar 2016	ZAUS	Future	963,621	16.9462	16.8868	17.0152	16.8491	28,126	476,271,004.00		
Jun 2016	ZAUS	Future	73,521	17.2463	17.1819	17.3116	17.2700	61,676	1,065,618,264.90		
Sep 2016	ZAUS	Future	34,424	17.5822	17.5169	0.0000	0.0000	15	263,560.50		
Dec 2016	ZAUS	Future	10,872	17.9190	17.8477	0.0000	0.0000	0	0.00		
			1,082,438					89,817.00	1,542,152,829.40	102,307,819.00	1,066,444,060,078.90
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0721	0.1090	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0848	0.1274	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.1590	0.2329	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.1742	0.2543	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.2093	0.3035	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.2272	0.3284	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.2515	0.3621	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.3139	0.4482	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.4229	0.5971	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	4396.9421	4337.8255	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	1.0622	1.4480	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	4147.3877	4088.4123	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	1.5654	2.1027	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	2.0537	2.7303	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3748.6550	3690.0419	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	2.7300	3.5905	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	3450.3448	3392.1648	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	3400.7150	3342.5141	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	5.9520	7.3513	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	3192.2345	3134.2444	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	3013.9277	2956.1370	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	7.8344	9.4551	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2954.5896	2896.8690	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2855.8183	2798.2184	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	11.0236	12.9490	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2747.3745	2689.9128	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	11.9611	13.9641	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	2649.0025	2591.6703	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	2462.7620	2405.6872	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	16.5620	18.8872	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	2374.9023	2317.9533	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	2267.8899	2211.0970	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	21.6899	24.2970	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>
Mar 2016	ZAUS	14.75 Call	29,370	2219.3988	2162.6771	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	24.8099	27.5604	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	31.9952	35.0207	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	32.4254	35.4658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	32.8606	35.9157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	34.2022	37.3009	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1788.5129	1732.4504	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1723.3515	1669.6008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	67.6266	75.1883	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1494.8577	1443.9796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1477.8163	1427.1904	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1469.3267	1418.8269	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1460.8580	1410.4869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1443.9841	1393.8721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1435.5791	1385.5990	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1312.1812	1264.2942	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1232.8672	1186.4932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	136.6672	149.6932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1118.6624	1074.7191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	172.4624	187.9191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	977.9826	938.3749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	888.1365	850.8911	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	325.6247	349.6350	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	792.9286	758.3771	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	764.8083	731.0932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	659.9948	629.5519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	515.8939	546.4341	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	477.0895	453.8986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	400.5596	380.4796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	211.7199	200.2129	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.9574	6.5353	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.2826	10.3424	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.7908	10.9298	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	11.0275	12.3626	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3759.5042	3696.7976	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	13.2042	14.8976	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	13.4464	15.1805	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	35.7452	40.6899	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	53.3797	59.3037	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	88.7063	95.9169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2415.1220	2358.2016	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2354.6659	2297.9677	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	16.00 Put	700	334.6581	348.5594	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1514.3674	1464.8293	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1430.7977	1382.5342	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	1254.4760	1210.7495	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.63 Put	6,000	585.0620	606.8817	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	1054.2694	1015.1012	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	996.0185	958.2987	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.79 Call	6,000	722.8747	693.0601	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	639.8174	612.8732	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	612.9369	587.0357	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	23.1600	20.6128	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	73.1159	68.9643	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	1239.5882	1200.8176	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	1163.4954	1125.1212	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	660.2752	634.4406	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	8.7266	11.2234	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	27.5095	24.4716	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.91 Put	100	149.1846	153.2524	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	164.5709	169.5405	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	169.1426	174.3862	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	219.2274	227.4753	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2796.3581	2736.8125	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	417.8159	433.3027	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	559.0258	572.9621	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	664.7815	680.4028	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1262.9733	1221.5589	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	1131.5809	1093.3044	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	1106.8815	1069.1977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	1101.4867	1063.9341	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	1062.0792	1025.4950	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	1036.8238	1000.8742	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	932.0123	898.7407	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	921.2342	888.2623	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	908.5224	875.9076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	813.1649	783.3205	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	699.8050	673.4642	0.0000	0.0000	0	0.00		
			<u>1,292,578</u>					<u>0.00</u>	<u>0.00</u>	<u>21,909,229.00</u>	<u>0.00</u>
		Total	2,375,016					89,817.00	1,542,152,829.40	124,217,048.00	1,066,444,060,078.90
Future											
Mar 2016	ZAZW	Future	1	1.4598	1.4606	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>	<u>167,046,491.00</u>

<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>
		Total	1				0.00	0.00
								23,399.00
								167,046,491.00

Grand Total		3,397,704					149,871.00	2,548,998,596.50	166,889,787	1,490,520,420,109.40
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