



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2016	DAEU	Future	100	18.4882	18.3933	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	18.4927	18.3981	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	18.5318	18.4412	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	18.5940	18.5094	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	3	18.6894	18.6050	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	18.7350	18.6506	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.8639	18.7792	0.0000	0.0000	0	0.00
			<u>534</u>					<u>0.00</u>	<u>0.00</u>
									<u>102,151.00</u>
									<u>1,284,761,611.00</u>
Option									
Jan 2016	DAEU	15.15 Put	100	0.0970	0.1365	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	2863.5644	2779.5725	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	2.2404	2.3834	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	2407.5230	2314.6208	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	934					0.00	0.00
									391,751.00
									1,284,761,611.00
Future									
Feb 2016	DAGB	Future	163	24.0580	23.8884	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	24.0714	23.9035	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	50	24.1028	23.9386	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	72	24.9724	24.8100	0.0000	0.0000	0	0.00
			<u>341</u>					<u>0.00</u>	<u>0.00</u>
									<u>35,673.00</u>
									<u>544,323,739.80</u>
Option									
Sep 2016	DAGB	21.20 Put	12,264	241.1099	261.0489	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1360.0275	1292.8683	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	24,869					0.00	0.00
									191,754.00
									544,323,739.80
Future									
Jan 2016	DAUS	Future	0	16.8260	16.7690	0.0000	0.0000	11,335	190,652,088.50

<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>		
Jan 2016	DAUS	Future	212	16.8472	16.7898	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	506	16.8915	16.8275	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.9010	16.8356	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	993	16.9041	16.8383	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.9073	16.8410	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.9357	16.8686	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	16.9451	16.8792	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.9671	16.9039	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.9796	16.9180	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.9922	16.9321	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,033	17.0914	17.0337	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	17.1833	17.1253	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	17.2428	17.1846	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	17.2726	17.2142	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.6093	17.5490	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.9367	17.8735	0.0000	0.0000	0	0.00		
			<u>9,876</u>					<u>11,335.00</u>	<u>190,652,088.50</u>	<u>3,566,276.00</u>	<u>36,901,619,926.30</u>

Option

Jan 2016	DAUS	15.99 Call	10,000	839.6017	783.4120	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	1169.7322	1110.5424	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	0.0198	0.0228	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2361.2584	2304.3504	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1522.3548	1466.1732	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0442	0.0560	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2587.3956	2530.0502	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.3885	0.4979	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	255.8932	234.4809	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	922.7984	869.6524	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0056	0.0079	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1505.0625	1443.5574	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	471.8309	436.0786	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	454.9226	420.0462	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2984.6234	2917.4474	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	1.8063	1.8596	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	2008.4388	1941.4493	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0232	0.0264	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	1.2927	1.2954	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	2099.9899	2032.2097	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1333.0693	1271.0718	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.0032	3.1011	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2352.1761	2286.5254	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.60 Call	10,000	2359.6304	2294.6811	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2349.7391	2284.7928	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2339.8494	2274.9060	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.7132	2.9507	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2382.1563	2322.7390	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	5.9524	6.3375	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	2079.0213	2022.0940	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.3635	0.3715	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.4839	5.8431	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1836.9317	1782.6082	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1241.2885	1194.0806	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1345.6126	1298.4725	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	5,000	1223.5866	1179.1691	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	1096.1766	1055.9059	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	13.9431	15.0516	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1771.6723	1721.4139	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	691.0539	667.0729	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.6116	1.7405	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	8.8064	9.3451	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1611.0016	1564.3000	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1154.3101	1117.9159	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	28.4208	29.5066	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1795.6031	1748.1312	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.6061	2.7826	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	11.6936	12.3765	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1414.6443	1376.1833	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1076.1062	1046.1142	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.8067	5.1745	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1965.9532	1917.8604	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	52.9622	58.1449	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1717.8300	1674.8328	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	122.7808	133.1541	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1237.0613	1207.2928	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.1150	3.6552	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	12.8200	14.2696	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1264.3390	1235.0330	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	1057.0878	1032.7218	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	571.6196	599.8861	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	758.4232	742.8243	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	4.0477	4.8760	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	14.3538	15.8757	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	1146.4181	1121.7813	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.45 Call	150	1013.7624	992.0606	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	11.1815	12.5187	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2188.7050	2146.3147	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	5.0019	7.4762	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	15.8770	18.7074	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1048.9488	1053.7112	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	967.8167	992.2279	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1078.2985	1054.5599	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	21.2500	19.9358	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1259.7637	1232.7410	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	116.5437	120.2258	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	806.9399	789.4778	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	5.7380	7.2325	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	21.1493	21.7023	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	994.6497	972.6880	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	946.0213	925.2498	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	5.3701	7.0254	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	25.4757	25.2409	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	947.9531	928.5449	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	926.7731	907.8577	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	5.1793	7.0899	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	28.3422	28.9957	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	908.6095	889.9029	0.0000	0.0000	0	0.00		
			<u>390,244</u>					<i>0.00</i>	<i>0.00</i>	<i>6,729,161.00</i>	<i>0.00</i>
Total			400,120					11,335.00	190,652,088.50	10,295,437.00	36,901,619,926.30
Future											
Mar 2016	EUUS	Future	6,335	1.0924	1.0911	1.0985	1.0977	2,000	21,962,000.00		
			<u>6,335</u>					<i>2,000.00</i>	<i>21,962,000.00</i>	<i>223,920.00</i>	<i>2,543,645,427.00</i>
Total			6,335					2,000.00	21,962,000.00	223,920.00	2,543,645,427.00
Future											
Mar 2016	ZAAD	Future	14,438	11.6340	11.6779	11.6720	11.6060	63	732,141.70		
Jun 2016	ZAAD	Future	2,814	11.7903	11.8366	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9742	12.0207	0.0000	0.0000	0	0.00		
			<u>17,752</u>					<i>63.00</i>	<i>732,141.70</i>	<i>2,753,509.00</i>	<i>22,317,597,154.90</i>
Option											
Mar 2016	ZAAD	9.80 Put	200	8.2679	7.6193	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1260.0699	1302.9385	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	70.0760	65.1488	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	472.5153	502.8797	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	466.6506	496.8565	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	12.60 Call	200	88.5394	98.0282	0.0000	0.0000	0	0.00
			1,200					0.00	0.00
		Total	18,952					63.00	732,141.70
									2,785,886.00
									22,317,597,154.90
Future									
Mar 2016	ZACR	Future	0	2.5473	2.5425	2.5529	2.5501	158	4,030,738.00
			0					158.00	4,030,738.00
		Total	0					158.00	4,030,738.00
									57,045.00
									1,238,489,903.00
Future									
Mar 2016	ZADK	Future	123	2.4872	2.4757	0.0000	0.0000	0	0.00
			123					0.00	0.00
		Total	123					0.00	0.00
									622.00
									13,186,589.00
Future									
Mar 2016	ZAEU	Future	68,112	18.5592	18.4714	18.7686	18.4711	896	16,640,938.30
Jun 2016	ZAEU	Future	41,144	18.9369	18.8521	18.9375	18.9375	9,505	180,651,677.50
Sep 2016	ZAEU	Future	6,298	19.3719	19.2857	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	5,846	19.8047	19.7166	0.0000	0.0000	0	0.00
			121,400					10,401.00	197,292,615.80
									7,895,502.00
									103,317,105,056.20
Option									
Mar 2016	ZAEU	13.05 Put	18,000	0.2281	0.2304	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.3092	0.3146	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	1.0824	1.1311	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	1.5036	1.5810	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	4.0491	4.3290	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	3665.6283	3577.8659	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	6.4283	6.4659	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	6.8382	6.8637	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	3199.6584	3111.7612	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	10.4584	10.3612	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	2628.4680	2540.2401	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	2579.5243	2491.2567	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	2433.0704	2344.6744	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	2287.2679	2198.7276	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	1723.1712	1640.5403	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	13.5479	13.9108	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	3043.1914	2960.8591	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	224.2207	231.8918	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	314.8594	324.0881	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	1186.4843	1140.3465	0.0000	0.0000	0	0.00

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Dec 2016	ZAEU	21.90 Call	2,961	917.1681	879.8983	0.0000	0.0000	0	0.00		
			333,270					0.00	0.00	4,636,944.00	0.00
		Total	454,670					10,401.00	197,292,615.80	12,532,446.00	103,317,105,056.20
Future											
Mar 2016	ZAFR	Future	6,452	17.0088	16.9025	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	32,211	24.1342	23.9737	24.2007	23.9583	486	11,699,413.30		
Jun 2016	ZAGB	Future	2,345	24.5633	24.4053	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	390	25.0568	24.8968	0.0000	0.0000	0	0.00		
			34,946					486.00	11,699,413.30	5,382,872.00	83,329,715,610.10
Option											
Mar 2016	ZAGB	20.75 Put	21,300	43.0969	45.7105	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	133.7547	152.7483	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	406.9068	454.3304	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	938.4024	849.8847	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	454.0083	405.0403	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	1468.7408	1381.4199	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	740.1167	691.7062	0.0000	0.0000	0	0.00		
			54,400					0.00	0.00	1,600,550.00	0.00
		Total	89,346					486.00	11,699,413.30	6,983,422.00	83,329,715,610.10
Future											
Jun 2016	ZAHK	Future	3,381	2.2031	2.2000	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	0.1459	0.1440	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1489	0.1469	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	874	0.1523	0.1503	0.0000	0.0000	874	13,294,414.00		
			12,460					874.00	13,294,414.00	706,956.00	7,319,317,056.00
		Total	12,460					874.00	13,294,414.00	706,956.00	7,319,317,056.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1641	0.1637	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

<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>	
Future										
Mar 2016	ZAUM	Future	1,044	16.9891	16.9286	17.1041	16.9641	15	25,574,700.00	
Jun 2016	ZAUM	Future	119	17.2858	17.2274	17.3736	17.2665	20	34,646,050.00	
Sep 2016	ZAUM	Future	90	17.6235	17.5631	0.0000	0.0000	0	0.00	
			<u>1,253</u>					<u>35.00</u>	<u>60,220,750.00</u>	<u>115,492.00</u>
		Total	1,253					35.00	60,220,750.00	123,853,765,390.00
Future										
Mar 2016	ZAUS	Future	975,562	16.9891	16.9286	17.1257	16.8850	37,019	628,722,865.20	
Jun 2016	ZAUS	Future	88,775	17.2858	17.2274	17.3539	17.1729	17,642	305,327,430.10	
Sep 2016	ZAUS	Future	35,439	17.6235	17.5631	17.7269	17.7269	1,350	23,947,940.00	
Dec 2016	ZAUS	Future	10,897	17.9552	17.8918	18.0662	18.0662	200	3,600,520.00	
			<u>1,110,673</u>					<u>56,211.00</u>	<u>961,598,755.30</u>	<u>1,069,870,341,456.90</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0395	0.0400	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0470	0.0476	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0918	0.0934	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.1011	0.1030	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.1294	0.1269	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.1415	0.1395	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.1581	0.1569	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.2014	0.2027	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.2786	0.2855	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	4439.6130	4379.1429	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	0.7565	0.8155	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	4189.9536	4129.5252	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	1.1500	1.2626	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	1.5409	1.7117	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3790.9670	3730.6892	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	2.0926	2.3511	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	3492.3744	3432.3328	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	3442.6884	3382.5653	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	4.7906	5.0535	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	3233.9542	3173.7154	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	3055.2556	2994.9706	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	6.2374	6.4491	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2995.7629	2935.4560	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2896.7033	2836.3515	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	8.6771	8.7679	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2787.8926	2727.4770	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	9.3933	9.4430	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.31 Call	43,156	2689.1353	2628.6464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2502.0051	2441.3294	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	12.9051	12.7294	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2413.6404	2352.8504	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2305.9258	2244.9701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	16.8258	16.3701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	2257.0813	2196.0394	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	19.2169	18.5823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	24.7468	23.6872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	25.0787	23.9931	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	25.4152	24.3037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	26.4523	25.2602	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1821.8487	1759.6746	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1755.0593	1695.2416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	51.8224	54.6095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1520.1893	1463.1039	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1502.6941	1445.7796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1493.9769	1437.1474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1485.2782	1428.5376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1467.9409	1411.3819	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1459.3026	1402.8365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1332.2874	1277.3716	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1250.4614	1196.7537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	111.3614	118.1537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1132.4064	1080.7766	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	143.3064	152.1766	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	985.5134	938.8171	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	892.0237	847.6556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	283.9065	301.9389	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	792.9335	751.3460	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	763.6757	722.9760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	654.7131	617.6066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	465.8986	491.0932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	492.2027	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	17.00 Put	201	547.0908	0.0000	0.0000	0.0000	201	0.00
Mar 2016	ZAUS	17.18 Call	12,500	465.2158	437.5246	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	387.2474	363.4263	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	198.2372	185.2121	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.0059	5.4344	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.2011	8.9967	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	8.7018	9.5581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	9.9306	10.9390	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.50 Call	53,633	3797.9254	3740.8132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	12.1254	13.4132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	12.3717	13.6910	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	30.7396	36.0370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	45.5759	52.0767	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	75.4721	83.7257	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2439.8868	2390.1397	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2378.0345	2328.6321	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	700	296.1461	314.2110	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1513.4287	1474.3464	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1427.4277	1389.9947	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	475.6117	0.0000	0.0000	0.0000	300	0.00
Jun 2016	ZAUS	16.53 Call	36,230	1244.6108	1213.8247	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	534.2408	563.1431	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	543.5881	0.0000	0.0000	0.0000	850	0.00
Jun 2016	ZAUS	16.93 Call	700	1039.1664	1013.3787	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	979.5534	955.2790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	702.6535	685.4976	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	639.1005	0.0000	0.0000	0.0000	1,700	0.00
Jun 2016	ZAUS	18.07 Call	17,500	619.3208	604.4431	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	592.2696	578.3908	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	18.0921	18.0565	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	57.3806	56.9658	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	1224.1725	1197.3848	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1146.9518	1121.3436	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	641.5897	627.8416	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	6.9841	9.0539	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	21.6555	21.2984	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	128.9861	131.9955	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	143.2413	146.9182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	147.4920	151.3695	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	194.4040	200.5196	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2804.6806	2750.0345	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	384.3836	399.4123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	520.2744	534.8379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	622.6444	639.7036	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	1243.7283	1216.5676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1111.6536	1087.8745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1086.8699	1063.7215	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1081.4588	1058.4504	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	1041.9623	1019.9777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	1016.6677	995.3444	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.70	Call	1,365	911.8745	893.1086	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75	Call	150	901.1197	882.6242	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81	Call	250	888.4401	870.2696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30	Call	10,000	793.4889	777.7651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00	Call	500	681.0533	668.3105	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75	Put	1,800	816.5898	841.4413	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42	Call	1,800	842.8177	832.4856	0.0000	0.0000	0	0.00
				<u>1,308,379</u>					<u>13,051.00</u>	<u>0.00</u>
				Total	2,419,052				69,262.00	961,598,755.30
										124,442,445.00
										21,932,096.00
										0.00
										1,069,870,341,456.90

Future

Mar 2016	ZAZW		Future	1	1.4497	1.4529	0.0000	0.0000	0	0.00
				<u>1</u>					<u>0.00</u>	<u>0.00</u>
				Total	1				0.00	0.00
										23,399.00
										167,046,491.00

Grand Total				3,439,214					94,614.00	1,461,482,916.60
										167,145,166
										1,494,608,547,226.10