



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	0	17.0980	16.9903	0.0000	0.0000	100	1,709,800.00		
Feb 2016	DAEU	Future	100	17.1010	16.9868	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.1051	16.9909	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.1119	16.9977	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.1257	17.0150	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.1645	17.0501	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.1833	17.0688	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.2149	17.1000	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>100.00</u>	<u>1,709,800.00</u>	<u>102,481.00</u>	<u>1,290,495,445.40</u>
Total			542					100.00	1,709,800.00	392,081.00	1,290,495,445.40
Future											
Feb 2016	DAGB	Future	163	21.9850	21.9844	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	21.9978	21.9972	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	22.0270	22.0261	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	121	22.1934	22.1922	0.0000	0.0000	0	0.00		
			<u>455</u>					<u>0.00</u>	<u>0.00</u>	<u>35,951.00</u>	<u>550,773,193.30</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	680.2118	677.6128	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	652.4003	648.0342	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			24,983					0.00	0.00	192,032.00	550,773,193.30
Future											
Feb 2016	DAUS	Future	0	15.4030	15.3041	0.0000	0.0000	3,600	55,450,800.00		
Feb 2016	DAUS	Future	392	15.4118	15.3073	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.4207	15.3162	0.0000	0.0000	75	1,158,637.50		
Mar 2016	DAUS	Future	467	15.4295	15.3248	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.4411	15.3362	0.0000	0.0000	140	2,165,590.00		
Mar 2016	DAUS	Future	272	15.4527	15.3477	0.0000	0.0000	0	0.00		

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Mar 2016	DAUS	Future	350	15.4643	15.3592	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.5054	15.3998	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	359	15.5114	15.4057	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.5232	15.4175	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.5440	15.4380	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.5559	15.4498	0.0000	0.0000	2	31,291.40		
Apr 2016	DAUS	Future	700	15.5708	15.4645	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.5976	15.4909	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.6124	15.5056	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.6392	15.5320	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6482	15.5408	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6511	15.5437	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.6931	15.5852	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7203	15.6120	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.9223	15.8118	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0200	15.9081	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3098	16.1932	0.0000	0.0000	0	0.00		
			<u>8,637</u>					<u>3,817.00</u>	<u>58,806,318.90</u>	<u>3,623,564.00</u>	<u>37,829,885,341.40</u>

Option

Feb 2016	DAUS	15.82 Call	1,000	27.1185	23.7724	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	30.1399	20.9554	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0000	0.0155	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.1784	0.3170	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	589.6378	495.5344	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	71.1872	53.8792	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.5450	3.0334	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	828.2368	730.6431	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	21.0027	20.8364	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	20.4371	20.3612	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	840.4932	745.3825	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	830.8782	736.4003	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	821.2747	727.4537	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	76.8160	67.2162	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.47 Call	0	976.9580	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	15.47 Call	2,500	223.3396	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	1.8177	2.6888	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	894.1975	811.3822	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.8407	8.8183	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	672.8157	607.0470	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2597	0.4328	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	7.2611	9.3968	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	530.4726	477.5288	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	15.96 Call	150	233.6485	210.2426	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	299.5831	270.7611	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	211.1867	191.0803	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	36.9097	46.9542	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	556.3567	507.3398	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	112.3096	102.3035	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	173.2168	159.6427	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.7283	2.2660	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	23.7923	28.9990	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	489.4022	450.7435	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	282.5383	260.1212	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	197.5218	182.3027	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	101.3722	122.1553	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	628.7479	583.9897	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	588.1347	0.0000	0.0000	0.0000	5,000	0.00
May 2016	DAUS	11.80 Put	250	4.2156	4.6788	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	41.6825	48.5523	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	469.2640	441.4472	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	316.8316	300.2010	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.8843	7.4410	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	793.2285	743.3289	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	214.7817	244.5315	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	652.3275	612.6463	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	435.8275	483.1849	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	440.9952	416.2863	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.7497	6.9489	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	55.0017	66.2940	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	460.9152	435.0470	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	364.6283	345.5519	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1312.9555	1389.9871	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	266.8787	251.8653	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	8.6805	8.4025	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	67.1698	76.7461	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	448.8072	423.7577	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	386.2606	363.9412	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	15.4536	16.4364	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1054.8060	996.1771	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	12.1481	11.7191	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	80.6509	91.4052	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	435.0183	410.3894	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	394.3234	372.1240	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	130.2489	145.1648	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	17.30 Call	48,990	555.8609	527.0548	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	449.0977	484.4214	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	329.5962	312.4372	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	16.1893	16.1547	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	99.3417	110.1375	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	436.2004	414.2149	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	411.0429	390.5662	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	18.3088	19.0032	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	112.7766	123.8366	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	433.3635	414.0526	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	422.0699	403.4838	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	20.0392	21.6596	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	124.6499	136.7420	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	433.7982	416.3375	0.0000	0.0000	0	0.00	
			<u>382,944</u>					<u>15,000.00</u>	<u>0.00</u>	<u>6,989,161.00</u>
	Total		391,575					18,817.00	58,806,318.90	10,612,725.00
										37,829,885,341.40
Future										
Mar 2016	EUUS	Future	2	1.1104	1.1106	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232,307.00</u>
	Total		2					0.00	0.00	2,635,734,429.00
Future										
Mar 2016	ZAAD	Future	13,313	10.9401	10.9785	10.9845	10.9800	500	5,491,125.00	
Jun 2016	ZAAD	Future	3,067	11.0839	11.1219	11.1315	11.1300	500	5,565,375.00	
Sep 2016	ZAAD	Future	600	11.2502	11.2867	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	152	11.4160	11.4504	0.0000	0.0000	0	0.00	
			<u>17,132</u>					<u>1,000.00</u>	<u>11,056,500.00</u>	<u>2,764,832.00</u>
	Total		18,332					1,000.00	11,056,500.00	22,447,442,256.60
Option										
Mar 2016	ZAAD	9.80 Put	200	1.7504	2.0841	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	554.8892	591.6793	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	93.3410	85.9417	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	28.4177	38.9224	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	27.2597	37.4811	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	0.7602	1.2540	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32,377.00</u>
	Total		18,332					1,000.00	11,056,500.00	22,447,442,256.60
Future										
Jun 2016	ZACR	Future	22,550	2.3740	2.3562	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86,204.00</u>
	Total		22,550					0.00	0.00	1,952,214,746.00

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Total			22,550					0.00	0.00	86,204.00	1,952,214,746.00
Future											
Mar 2016	ZAEU	Future	75,210	17.1690	17.0545	17.2765	17.1682	1,688	29,040,685.90		
Jun 2016	ZAEU	Future	42,067	17.5206	17.4021	17.6248	17.5100	659	11,584,258.20		
Sep 2016	ZAEU	Future	9,388	17.9171	17.7942	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.3099	18.1812	0.0000	0.0000	0	0.00		
			<u>131,165</u>					<u>2,347.00</u>	<u>40,624,944.10</u>	<u>7,978,931.00</u>	<u>104,820,578,083.00</u>
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.0143	0.2910	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.0417	0.4039	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.8980	1.3584	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	1.1725	1.7143	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	2.7845	3.6823	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2273.4585	2160.1242	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	4.4585	5.6242	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	4.9062	6.1342	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1808.5736	1696.1459	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	9.5736	11.6459	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1256.6999	1156.2086	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1211.2134	1112.3651	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1077.5841	984.4437	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	948.9378	863.8208	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	519.0986	465.3242	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	25.6459	26.9377	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1765.5922	1670.2208	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	493.1928	516.3011	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	667.4092	698.4525	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	687.4455	645.8298	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	522.5974	494.8312	0.0000	0.0000	0	0.00		
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4,636,944.00</u>	<u>0.00</u>
Total			464,435					2,347.00	40,624,944.10	12,615,875.00	104,820,578,083.00
Future											
Mar 2016	ZAFR	Future	6,782	15.6083	15.4488	0.0000	0.0000	0	0.00		
			<u>6,782</u>					<u>0.00</u>	<u>0.00</u>	<u>492,091.00</u>	<u>4,777,342,198.60</u>
Total			6,782					0.00	0.00	492,091.00	4,777,342,198.60
Future											
Mar 2016	ZAGB	Future	39,640	22.0561	22.0551	22.1950	22.1129	880	19,492,813.00		
Jun 2016	ZAGB	Future	4,301	22.4512	22.4481	22.6010	22.5101	3	67,712.10		
Sep 2016	ZAGB	Future	900	22.8958	22.8906	0.0000	0.0000	0	0.00		

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			44,841					883.00	19,560,525.10	5,412,288.00	84,016,444,977.00	
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	82.7245	90.1793	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	507.5870	522.7425	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	1272.7688	1285.1627	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	73.9642	81.8945	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	18.7016	21.4893	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	546.7610	545.4184	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	229.8888	229.4904	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	156.7851	153.5822	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1581.5693	1579.1582	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	830.7923	823.4917	0.0000	0.0000	0	0.00		
			56,749					0.00	0.00	1,605,745.00	0.00	
	Total		101,590					883.00	19,560,525.10	7,018,033.00	84,016,444,977.00	
Future												
	Jun 2016	ZAHK	Future	3,381	2.0239	2.0087	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	5,671	0.1369	0.1351	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	5,474	0.1398	0.1378	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	1,056	0.1430	0.1410	0.0000	0.0000	0	0.00		
			12,201					0.00	0.00	714,719.00	7,427,204,911.00	
	Total		12,201					0.00	0.00	714,719.00	7,427,204,911.00	
Future												
	Mar 2016	ZAKS	Future	1,266	0.1513	0.1503	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	1,147	15.4614	15.3563	15.5549	15.4828	58	89,891,300.00		
	Jun 2016	ZAUM	Future	222	15.7323	15.6239	15.7995	15.7912	25	39,491,700.00		
	Sep 2016	ZAUM	Future	127	16.0328	15.9207	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUM	Future	20	16.3262	16.2094	0.0000	0.0000	0	0.00		
			1,516					83.00	129,383,000.00	117,910.00	127,822,230,640.00	
	Total		1,516					83.00	129,383,000.00	122,433.00	127,822,230,640.00	

Future

<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	Future	823,690	15.4614	15.3563	15.5800	15.4365	150,234	2,325,407,630.90
Jun 2016	ZAUS	Future	190,915	15.7323	15.6239	15.8130	15.7057	4,643	73,087,442.50
Sep 2016	ZAUS	Future	135,999	16.0328	15.9207	16.1286	16.0377	620	9,971,283.00
Dec 2016	ZAUS	Future	16,803	16.3262	16.2094	0.0000	0.0000	2,000	32,654,000.00
			<u>1,167,407</u>					<u>157,497.00</u>	<u>2,441,120,356.40</u>
									<u>104,250,098.00</u>
									<u>1,098,116,650,752.30</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	0.0353	0.0597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0385	0.0659	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0544	0.0978	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0573	0.1037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0659	0.1215	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0706	0.1316	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0771	0.1453	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0935	0.1808	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.1220	0.2438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2911.6304	2806.7475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.3623	0.6699	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2661.8180	2557.0614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.5980	1.0497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.8560	1.4500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2262.4878	2158.1008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.2562	2.0517	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1963.6373	1859.7701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1913.9238	1810.1747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	4.0897	6.0376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1705.5897	1602.4738	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1528.1119	1426.8933	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	6.9372	10.9301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1469.5688	1369.0598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1372.6314	1273.5408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	15.2707	23.0332	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1267.1374	1169.9954	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	18.2638	27.2575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1172.5366	1077.5669	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	997.3084	907.6597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	35.9084	51.3597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	916.9200	830.3824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	821.5026	741.4840	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	60.1026	85.1840	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	780.2572	702.7160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	78.5570	108.6878	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	0	124.7987	165.4647	0.0000	0.0000	50,000	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	15.00 Put	41,000	127.6731	168.9191	0.0000	0.0000	20,000	0.00
Mar 2016	ZAUS	15.01 Put	5,000	130.5952	172.4216	0.0000	0.0000	30,000	0.00
Mar 2016	ZAUS	15.04 Put	3,000	139.6396	183.2209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	456.6354	404.5957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	414.9838	367.0757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	307.9976	377.6574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	284.0387	252.7764	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	0	275.6973	245.4350	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.56 Call	10,000	271.5998	241.8299	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.57 Call	5,000	267.5492	238.2702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	259.5956	231.2797	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	255.6903	227.8482	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.70 Put	31,000	457.7851	539.5290	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	202.6092	181.3149	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	172.5958	155.0575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	561.1958	648.7575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	134.7460	121.9560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	673.3460	765.6560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	95.7443	87.6036	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	74.7128	69.0275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1049.8613	1150.7851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	55.9232	52.3268	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	51.0217	47.9464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	35.1843	33.6860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1323.7843	1427.3860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1417.7466	1521.8911	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1465.1151	1569.4814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	21.9247	21.5855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1560.5247	1665.2855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	15.7327	15.6673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	10.3015	10.4043	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	2.3143	2.4386	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.2574	7.7877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	18.5263	22.0422	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	21.7713	25.7970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	30.7396	36.1040	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2282.1524	2181.7278	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	49.8524	57.8278	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	52.2099	60.4904	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	142.5819	163.5162	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	196.7115	223.5310	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	29,150	264.0219	0.0000	0.0000	0.0000	58,300	0.00

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Jun 2016	ZAUS	14.85 Put	8,000	294.8852	332.2172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1123.5558	1056.8126	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	335.5353	378.8744	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1079.1961	1015.0181	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,840	346.8961	391.1181	0.0000	0.0000	15,840	0.00
Jun 2016	ZAUS	15.90 Call	500	626.7688	589.1416	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	857.0397	930.1456	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	554.0186	520.9483	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	968.1978	1045.0254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	511.1029	480.7741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	1029.3619	1108.0411	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1199.7290	1283.4744	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	424.0272	400.0508	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1311.5886	1398.2143	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1521.7813	1612.6363	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	332.0570	314.6574	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	328.0503	310.9355	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	306.9153	291.2955	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	301.4084	286.1784	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	172.6432	164.6567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	165.4485	157.9342	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	155.7285	148.8503	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	120.5179	115.8861	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	63.4165	70.2834	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	309.5322	335.5850	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	548.4968	520.6212	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	508.0415	480.9941	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	261.6292	252.2568	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	20.8437	21.2527	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	87.2821	94.9058	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	105.3159	114.8560	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	129.1805	141.2320	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	420.2818	449.3828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	513.9736	547.8489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	539.2521	574.3556	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	546.6139	582.0652	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	623.5836	666.4470	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1638.8584	1570.6183	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	760.6411	811.0435	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	914.1478	969.9754	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1024.1603	1083.4797	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1140.0125	1202.7010	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.47 Put	1,365	1304.4767	1371.0307	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1342.2342	1409.7065	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1445.1390	1515.0098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1491.1539	1562.3893	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	2021.8601	2103.6705	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	635.3513	610.0803	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	561.8640	540.2902	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	548.2337	527.3515	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	545.2620	524.5297	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	523.6649	505.3735	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	509.9028	494.9464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	464.9827	452.7441	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	460.4593	448.4938	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	455.1389	443.4974	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	443.1966	432.2797	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	432.6573	422.3832	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	426.4257	416.5296	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	415.9574	406.7049	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	411.6385	402.6481	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	373.1401	352.0748	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	360.3699	339.8951	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	331.3343	312.2227	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	324.4185	305.6359	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1514.8838	1584.3346	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	498.8260	489.6878	0.0000	0.0000	0	0.00		
			<u>1,819,781</u>					<u>204,140.00</u>	<u>0.00</u>	<u>22,828,815.00</u>	<u>0.00</u>
	Total		2,987,188					361,637.00	2,441,120,356.40	127,078,913.00	1,098,116,650,752.30
Future											
Mar 2016	ZAZW	Future	1	1.3311	1.3209	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>
	Total		1					0.00	0.00	23,399.00	167,046,491.00
	Grand Total		4,036,344					384,867.00	2,702,261,444.50	170,278,365	1,531,029,659,737.90