



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	16.6988	16.7878	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	16.6988	16.7883	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.7023	16.7951	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	16.7159	16.8084	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	16.7535	16.8462	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	16.7720	16.8646	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	16.8031	16.8956	0.0000	0.0000	0	0.00		
			<u>542</u>					<i>0.00</i>	<i>0.00</i>	<i>102481.00</i>	<i>1290495445.40</i>
Total			542					0.00	0.00	392081.00	1290495445.40
Future											
Feb 2016	DAGB	Future	163	21.3640	21.5114	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	21.3762	21.5235	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	21.4045	21.5519	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	121	21.5651	21.7129	0.0000	0.0000	0	0.00		
			<u>455</u>					<i>0.00</i>	<i>0.00</i>	<i>35951.00</i>	<i>550773193.30</i>
Option											
Sep 2016	DAGB	21.20 Put	12,264	874.2959	840.8428	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	496.5728	544.1240	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>156081.00</i>	<i>0.00</i>
Total			24,983					0.00	0.00	192032.00	550773193.30
Future											
Feb 2016	DAUS	Future	392	15.1776	15.2379	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.1861	15.2464	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	269	15.1946	15.2550	0.0000	0.0000	198	2,999,937.60		
Mar 2016	DAUS	Future	301	15.2060	15.2664	0.0000	0.0000	47	710,381.50		
Mar 2016	DAUS	Future	272	15.2174	15.2778	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.2289	15.2892	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.2689	15.3293	0.0000	0.0000	0	0.00		

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Mar 2016	DAUS	Future	359	15.2747	15.3351	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.2862	15.3467	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.3065	15.3670	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.3181	15.3786	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	15.3325	15.3931	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.3499	15.4106	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.3587	15.4194	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.3733	15.4341	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.3996	15.4606	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4083	15.4694	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4112	15.4724	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.4526	15.5141	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.4796	15.5412	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.6808	15.7433	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.7768	15.8399	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.0605	16.1253	0.0000	0.0000	0	0.00		
			<u>8,613</u>					<u>245.00</u>	<u>3,710,319.10</u>	<u>3623997.00</u>	<u>37836507348.50</u>

Option

Feb 2016	DAUS	15.87 Call	1,000	0.8428	7.1466	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.0221	0.0069	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	355.7623	419.5403	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	10.1682	24.9016	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	0.6500	1.0366	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	603.2964	657.5574	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	4.0117	5.4382	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.20 Put	20,000	157.2000	0.0000	0.0000	0.0000	20,000	0.00
Mar 2016	DAUS	16.26 Call	2,500	2.3949	5.0622	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	610.8980	666.5930	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	601.7467	657.3645	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	592.6282	648.1693	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	12.0880	24.3238	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	88.0201	122.3446	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	252.0866	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.3467	2.0949	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	668.6365	727.8684	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.3263	5.2007	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	471.2928	524.5466	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2474	0.2595	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.3951	6.1002	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	349.7527	400.2795	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	127.0936	156.5674	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.87 Call	5,000	177.6843	213.3081	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	116.9201	144.9545	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	38.0060	40.6512	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	384.1754	435.9315	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	57.3676	74.4837	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	99.2036	123.2547	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.3131	1.4297	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	20.6263	22.9164	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	336.2131	385.0803	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	175.9041	210.7308	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	116.1048	142.7476	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	110.1207	114.1089	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	459.3998	513.5918	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	431.8542	484.1059	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	586.7870	0.0000	0.0000	0.0000	5,000	0.00
May 2016	DAUS	11.80 Put	250	4.1768	4.0232	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	42.7111	44.6677	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	337.0180	382.5744	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	218.0506	252.7865	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.9148	6.6307	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	613.1668	671.6405	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	233.7512	236.8465	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	494.9330	546.9957	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	481.8088	480.0023	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	326.3903	365.5477	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.8878	6.2625	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	61.1427	62.3805	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	343.6981	383.7264	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	266.5684	300.5962	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1425.6644	1406.5400	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	193.9652	219.3304	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.0639	8.0802	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	74.6232	75.6214	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	342.4047	379.2347	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	288.7217	322.6314	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	18.8497	17.9650	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	870.9602	927.4274	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	7.8100	9.7697	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	84.5631	83.8827	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	335.2944	370.1674	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	302.0528	334.3629	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	137.2312	135.6894	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	17.30 Call	48,990	442.5427	481.3194	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	477.9419	476.9491	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	253.8546	280.3666	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.0826	14.1738	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	103.1610	101.6949	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	344.4403	376.0258	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	323.7088	353.8196	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	15.8381	17.2508	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	116.1264	115.5700	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	347.7570	377.5622	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	338.3929	367.6324	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.4747	20.0600	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	128.8858	128.5840	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	358.7697	385.7680	0.0000	0.0000	0	0.00		
			<u>409,444</u>					<u>30,000.00</u>	<u>0.00</u>	<u>7019161.00</u>	<u>0.00</u>
	Total		418,057					30,245.00	3,710,319.10	10643158.00	37836507348.50
Future											
Mar 2016	EUUS	Future	2	1.1006	1.1023	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232807.00</u>	<u>2641296679.00</u>
	Total		2					0.00	0.00	232807.00	2641296679.00
Future											
Mar 2016	ZAAD	Future	13,863	10.9955	11.0349	0.0000	0.0000	200	2,219,500.00		
Jun 2016	ZAAD	Future	3,067	11.1397	11.1797	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	750	11.3075	11.3481	11.2879	11.2879	18	203,182.20		
Dec 2016	ZAAD	Future	152	11.4722	11.5142	0.0000	0.0000	0	0.00		
			<u>17,832</u>					<u>218.00</u>	<u>2,422,682.20</u>	<u>2766050.00</u>	<u>22461205418.80</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	1.2044	1.0289	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	603.9966	641.6397	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	59.0232	52.0523	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	19.3715	30.2051	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	18.3012	28.7600	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	0.3688	0.6709	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>	<u>0.00</u>
	Total		19,032					218.00	2,422,682.20	2798427.00	22461205418.80
Future											
Jun 2016	ZACR	Future	22,550	2.3401	2.3506	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86204.00</u>	<u>1952214746.00</u>

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Total			22,550					0.00	0.00	86204.00	1952214746.00
Future											
Mar 2016	ZAEU	Future	75,060	16.7573	16.8504	16.9500	16.6632	3,095	52,044,544.70		
Jun 2016	ZAEU	Future	42,048	17.1006	17.1949	17.1096	17.0879	992	16,966,328.20		
Sep 2016	ZAEU	Future	9,388	17.4906	17.5870	17.4988	17.4837	500	8,745,625.00		
Dec 2016	ZAEU	Future	4,500	17.8751	17.9722	0.0000	0.0000	0	0.00		
			130,996					4,587.00	77,756,497.90	7984511.00	104915419927.00
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.0819	0.1092	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.0947	0.1384	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.3992	0.4712	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.6475	0.6916	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	2.8477	2.3387	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1863.3039	1954.8503	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	6.0039	4.4503	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	6.9483	5.0619	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1403.8673	1493.7523	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	16.5673	13.3523	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	861.7122	952.6397	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	819.5513	908.6521	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	698.3771	785.0581	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	586.2129	669.6504	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	248.7553	308.6493	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	33.2767	28.7481	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1398.2932	1479.9320	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	570.9083	547.7572	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	766.6668	743.7432	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	542.7852	595.5278	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	427.1597	471.9452	0.0000	0.0000	0	0.00		
			333,270					0.00	0.00	4636944.00	0.00
Total			464,266					4,587.00	77,756,497.90	12621455.00	104915419927.00
Future											
Mar 2016	ZAFR	Future	6,782	15.3277	15.3215	0.0000	0.0000	0	0.00		
			6,782					0.00	0.00	492091.00	4777342198.60
Total			6,782					0.00	0.00	492091.00	4777342198.60
Future											
Mar 2016	ZAGB	Future	56,150	21.4328	21.5801	21.6354	21.3572	2,936	63,195,902.80		
Jun 2016	ZAGB	Future	4,580	21.8159	21.9655	21.9500	21.7791	424	9,260,441.10		
Sep 2016	ZAGB	Future	900	22.2518	22.4039	0.0000	0.0000	0	0.00		

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			61,630					3,360.00	72,456,343.90	5433744.00	84479948574.60	
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	144.1641	133.3021	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	21.50 Put	12,000	457.5166	412.2479	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	1762.2704	1643.2618	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	14.6203	25.3472	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	3.6423	6.5867	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	358.8024	414.9894	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	139.0782	166.2595	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	180.4607	183.3259	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1891.5418	1834.3913	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	659.5630	714.6559	0.0000	0.0000	0	0.00		
			62,749					0.00	0.00	1623745.00	0.00	
	Total		124,379					3,360.00	72,456,343.90	7057489.00	84479948574.60	
Future												
	Jun 2016	ZAHK	Future	3,381	1.9941	2.0018	0.0000	0.0000	0	0.00		
				3,381				0.00	0.00	3381.00	74030376.00	
	Total		3,381					0.00	0.00	3381.00	74030376.00	
Future												
	Mar 2016	ZAJY	Future	5,671	0.1357	0.1352	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	5,474	0.1385	0.1380	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	1,056	0.1417	0.1412	0.0000	0.0000	0	0.00		
				12,201				0.00	0.00	714869.00	7429248211.00	
	Total		12,201					0.00	0.00	714869.00	7429248211.00	
Future												
	Mar 2016	ZAKS	Future	1,266	0.1492	0.1496	0.0000	0.0000	0	0.00		
				1,266				0.00	0.00	12853.00	167326730.00	
	Total		1,266					0.00	0.00	12853.00	167326730.00	
Future												
	Mar 2016	ZAUM	Future	1,087	15.2260	15.2863	15.3472	15.1325	130	197,862,650.00		
	Jun 2016	ZAUM	Future	239	15.4916	15.5533	15.5466	15.4417	28	43,353,250.00		
	Sep 2016	ZAUM	Future	127	15.7893	15.8525	15.7760	15.7714	15	23,661,700.00		
	Dec 2016	ZAUM	Future	20	16.0766	16.1415	0.0000	0.0000	0	0.00		
				1,473					173.00	264,877,600.00	118126.00	128154503790.00
	Total		1,473					173.00	264,877,600.00	122649.00	128154503790.00	

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	781,001	15.2260	15.2863	15.3472	15.1270	63,562	969,012,585.10
Jun 2016	ZAUS	Future	201,685	15.4916	15.5533	15.5900	15.4009	11,601	180,019,959.90
Sep 2016	ZAUS	Future	136,817	15.7893	15.8525	15.8863	15.7141	1,250	19,919,177.90
Dec 2016	ZAUS	Future	16,853	16.0766	16.1415	16.0647	16.0493	1,000	16,061,590.00
			<u>1,136,356</u>					<u>77,413.00</u>	<u>1,185,013,312.90</u>
									<u>104478100.00</u>
									<u>1101626511324.90</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	0.0261	0.0314	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0277	0.0331	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0351	0.0408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0364	0.0422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0401	0.0459	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0421	0.0479	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0447	0.0505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0511	0.0569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0697	0.0683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2676.1801	2736.4686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.3311	0.3019	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2426.4003	2486.6623	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.6408	0.5696	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.0187	0.8910	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2027.3819	2087.4970	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.6569	1.4275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1729.3805	1789.1598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1679.9116	1739.5987	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	6.9410	5.7961	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1473.0953	1532.2531	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1296.5782	1355.8975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	10.8176	9.8534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1238.1011	1297.5347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1141.1637	1200.8762	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	19.0339	18.8581	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1035.4734	1095.6467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	21.8317	21.9759	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	940.4842	1001.2420	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	763.9639	826.3123	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	37.9639	40.0123	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	687.2193	747.5307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	597.9760	657.3707	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	71.9760	71.0707	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	559.2646	618.0945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	83.2646	81.7945	0.0000	0.0000	300	0.00
Mar 2016	ZAUS	14.80 Put	15,000	95.8080	93.6727	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	15.00 Put	41,000	159.6742	153.7774	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	163.4768	157.3433	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	175.2431	168.3766	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	213.8299	204.5289	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	273.2809	322.1577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	240.2157	286.3111	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	395.4829	374.0208	0.0000	0.0000	7,500	0.00
Mar 2016	ZAUS	15.50 Call	15,000	155.5246	0.0000	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	15.56 Call	10,000	138.0219	172.7408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	135.2720	169.6178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	129.9108	163.5140	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	127.2985	160.5309	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	577.5551	546.8411	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	93.1976	121.0163	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	75.1851	99.6160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	699.1851	663.3160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	53.9822	73.7796	0.0000	0.0000	750	0.00
Mar 2016	ZAUS	16.00 Put	502	827.9822	787.4796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	33.0140	47.3735	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	23.0323	33.9932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1241.2108	1189.6588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	15.0410	22.9070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	13.1265	20.1834	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	7.5151	11.9894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1531.5151	1475.6894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1629.9556	1572.8655	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1679.4467	1622.1010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	4.5750	7.0832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1778.5750	1720.7832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	3.3901	5.2736	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	2.3721	3.7001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.8174	1.2584	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.0288	7.0078	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	21.1840	20.9341	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	24.5106	24.4262	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	33.5868	34.0141	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2044.2498	2107.5834	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	52.6498	54.2834	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	54.9876	56.7737	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,000	142.4059	146.1657	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	152.7606	156.4743	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	212.8722	216.0417	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	14.75 Put	47,500	287.9240	289.9502	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	324.9987	326.4353	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	918.2576	980.8692	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	373.1584	373.7836	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	877.4244	939.5213	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,840	385.8244	386.2213	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	475.3524	525.7159	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,000	443.6660	492.4558	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	952.0660	939.1558	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	414.0254	461.2243	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	1072.8353	1057.2171	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	378.3751	423.4993	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	10,300	1138.9883	1121.9375	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	16.50 Put	300	1323.1809	1301.8949	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	308.4669	348.3801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1442.9250	1419.1569	0.0000	0.0000	1,672	0.00
Jun 2016	ZAUS	16.92 Put	0	1666.0172	1638.0016	0.0000	0.0000	20,000	0.00
Jun 2016	ZAUS	16.93 Call	700	236.0492	269.5822	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	232.9470	266.1757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,000	225.3845	257.8679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	216.5871	248.2680	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	212.1537	243.6146	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	114.7738	135.0701	0.0000	0.0000	836	0.00
Jun 2016	ZAUS	18.07 Call	17,500	109.6256	129.2229	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	102.7103	121.3478	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	78.0662	93.0617	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	64.5854	63.3929	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	327.4916	326.9783	0.0000	0.0000	30,000	0.00
Sep 2016	ZAUS	16.51 Call	15,000	663.2231	0.0000	0.0000	0.0000	15,000	0.00
Sep 2016	ZAUS	17.50 Call	405	437.7894	476.0927	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	402.3286	438.6175	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	206.8663	227.8289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.7807	19.5472	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	87.4626	87.9871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	107.3579	107.4616	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	133.9099	133.3779	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	442.9557	438.8281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	542.9825	537.8755	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	569.9660	564.5880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	577.8219	572.3654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	667.7151	659.5860	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	672.3956	0.0000	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	15.40 Call	86,321	1441.1397	1497.1021	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.50 Put	69,895	815.4749	806.1228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	978.0092	967.3603	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	1094.1175	1082.5623	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	1215.9898	1203.4578	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1389.1436	1374.8191	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1428.9127	1414.1844	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1537.7221	1521.5596	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1586.4938	1569.7896	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	0	2141.6422	2119.3611	0.0000	0.0000	15,000	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	669.0689	0.0000	0.0000	0.0000	7,000	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	530.9074	566.4624	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	467.6979	500.3264	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	456.8133	488.0926	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	454.7842	485.4322	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	440.1021	470.0011	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	430.8050	460.2278	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	393.3415	420.7881	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	389.5823	416.8235	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	385.1682	412.1650	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	375.2712	401.7197	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	366.5553	392.5201	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	361.4120	387.0826	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	352.7832	377.9581	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	349.2312	374.1976	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	297.2108	322.9757	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	286.2901	311.4487	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	261.5672	285.3070	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	255.7016	279.0949	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1602.9996	1587.7282	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	424.8192	451.8700	0.0000	0.0000	0	0.00		
			<u>1,899,759</u>					<u>123,058.00</u>	<u>0.00</u>	<u>23063615.00</u>	<u>0.00</u>
Total			3,036,115					200,471.00	1,185,013,312.90	127541715.00	1101626511324.90
Future											
Mar 2016	ZAZW	Future	1	1.3143	1.3200	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
Total			1					0.00	0.00	23399.00	167046491.00

<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>
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Grand Total		4,135,030					239,054.00	1606236756.00	170,818,920	1,535,461,584,991.40
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