



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	34	17.1542	17.2872	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.1655	17.2905	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.1700	17.3006	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.1979	17.3397	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.2170	17.3589	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.2493	17.3916	0.0000	0.0000	0	0.00		
			442					0.00	0.00	102581.00	1292223745.40
Total			442					0.00	0.00	392181.00	1292223745.40
Future											
Feb 2016	DAGB	Future	163	21.6978	21.8816	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	21.6978	21.8898	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	21.7144	21.9186	0.0000	0.0000	17	370,096.80		
Apr 2016	DAGB	Future	121	21.8799	22.0872	0.0000	0.0000	0	0.00		
			455					17.00	370,096.80	35968.00	551143290.10
Option											
Sep 2016	DAGB	21.20 Put	12,264	823.5046	777.9910	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	528.6336	592.2446	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
Total			24,983					17.00	370,096.80	192049.00	551143290.10
Future											
Feb 2016	DAUS	Future	0	15.5809	15.6981	0.0000	0.0000	250	3,895,225.00		
Feb 2016	DAUS	Future	392	15.5897	15.6981	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.5897	15.7039	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	269	15.5898	15.7125	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.6016	15.7244	0.0000	0.0000	106	1,650,314.00		
Mar 2016	DAUS	Future	272	15.6135	15.7363	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.6254	15.7483	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.6671	15.7902	0.0000	0.0000	0	0.00		

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Mar 2016	DAUS	Future	359	15.6731	15.7964	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.6852	15.8089	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.7065	15.8308	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.7186	15.8433	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	15.7338	15.8590	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.7520	15.8777	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.7612	15.8867	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.7764	15.9016	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.8038	15.9284	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.8130	15.9373	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.8160	15.9403	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.8587	15.9827	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.8868	16.0108	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.0966	16.2202	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.1957	16.3199	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.4917	16.6171	0.0000	0.0000	0	0.00		
			<u>8,613</u>					<u>356.00</u>	<u>5,545,539.00</u>	<u>3624353.00</u>	<u>37842052887.50</u>

Option

Feb 2016	DAUS	13.92 Put	100	0.0719	0.1398	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	991.5322	1105.8917	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	13.7046	35.4846	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.20 Put	0	30.9515	27.4770	0.0000	0.0000	40,000	0.00
Mar 2016	DAUS	16.26 Call	2,500	12.4076	28.4835	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	989.4823	1112.1961	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	979.6233	1102.2684	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	969.7713	1092.3430	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	56.8459	113.2364	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	237.5348	343.7811	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	511.1971	630.6566	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	248.6348	349.1882	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	213.5746	308.3207	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.6711	0.5549	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1019.3034	1140.9458	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	2.3542	2.0870	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	755.0750	871.0013	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0572	0.0782	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	2.0455	2.7214	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	585.9538	687.8687	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	236.4726	300.5914	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	312.2433	377.4716	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	212.8027	261.0021	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	20.5198	17.0871	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.42 Call	17,896	607.4922	688.6020	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	106.6500	128.5550	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	172.0069	201.2726	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.6536	0.6525	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	12.9570	11.3232	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	526.8264	597.5464	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	292.2942	337.0203	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	198.3606	231.7252	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	62.4398	53.2247	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	679.5823	759.2480	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	630.6621	705.8970	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	830.2393	916.8651	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.7627	2.8077	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	26.2227	24.0367	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	492.4094	554.2056	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	324.9742	371.0506	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.7683	4.6952	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	848.2854	931.7398	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	152.8330	135.3781	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	691.3814	765.1824	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	337.4481	304.5923	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	453.4878	504.2754	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.7719	4.7285	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	36.0308	33.0700	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	474.5924	525.8029	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	369.6223	412.1336	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1157.4375	1087.3758	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	262.5739	292.3220	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.5116	6.2864	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	43.4418	39.7990	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	453.5943	497.4157	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	386.5940	425.4765	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.5433	12.0291	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1110.0732	1187.0859	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.3069	8.0060	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	51.1462	42.3928	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	434.8523	473.3720	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	392.2417	429.6407	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	86.6675	71.1854	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	561.2750	606.5922	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	361.3693	328.7207	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	323.0893	353.7279	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	11.80 Put	250	12.6181	11.3777	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	67.6533	53.6036	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	435.8234	471.5006	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	409.1151	443.2955	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	14.3639	13.8137	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	79.3525	63.9466	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	430.4483	464.0541	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	418.5291	451.5073	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	15.7197	15.5331	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	90.8035	73.8593	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	427.9469	458.7624	0.0000	0.0000	0	0.00	
			<u>389,644</u>					<u>40,000.00</u>	<u>0.00</u>	<u>7063161.00</u>
		Total	398,257					40,356.00	5,545,539.00	10687514.00
										37842052887.50
Future										
Mar 2016	EUUS	Future	2	1.1012	1.1016	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232807.00</u>
		Total	2					0.00	0.00	2641296679.00
Future										
Mar 2016	ZAAD	Future	13,863	11.2387	11.2654	0.0000	0.0000	25	276,915.00	
Jun 2016	ZAAD	Future	3,067	11.3907	11.4160	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	750	11.5659	11.5901	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	152	11.7389	11.7620	0.0000	0.0000	0	0.00	
			<u>17,832</u>					<u>25.00</u>	<u>276,915.00</u>	<u>2766075.00</u>
		Total	19,032					25.00	276,915.00	22461482333.80
Option										
Mar 2016	ZAAD	9.80 Put	200	0.4531	0.3928	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	842.2735	868.5375	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	16.8964	14.7473	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	72.9385	81.2661	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	69.9466	77.9704	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	1.0943	1.2750	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>
		Total	19,032					25.00	276,915.00	22461482333.80
Future										
Jun 2016	ZACR	Future	22,550	2.4029	2.4181	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86204.00</u>
		Total	22,550					0.00	0.00	1952214746.00

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Mar 2016	ZAEU	Future	59,912	17.2038	17.3444	17.4169	17.1356	2,587	44,778,947.10
Jun 2016	ZAEU	Future	42,030	17.5595	17.7031	17.6834	17.5600	318	5,610,981.20
Sep 2016	ZAEU	Future	9,388	17.9639	18.1076	18.0770	18.0770	500	9,038,500.00
Dec 2016	ZAEU	Future	4,500	18.3612	18.5066	0.0000	0.0000	0	0.00
			<u>115,830</u>					<u>3,405.00</u>	<u>59,428,428.30</u>
									<u>8010311.00</u>
									<u>105361154389.30</u>
Option									
Mar 2016	ZAEU	13.05 Put	18,000	0.0316	0.0549	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.0369	0.0658	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	0.0878	0.1470	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.1471	0.2130	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.7204	0.8096	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2305.4132	2446.0194	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	1.6132	1.6194	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	1.8905	1.8587	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1839.2437	1979.1265	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	5.4437	4.7265	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1272.8989	1412.1841	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1224.9869	1364.3061	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1082.7243	1222.1830	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	943.2700	1082.8820	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	475.4334	592.7634	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	18.6826	15.6064	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1768.8909	1890.9788	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	449.6483	415.3219	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	611.4954	565.2427	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	651.8698	687.5693	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	488.7735	515.4920	0.0000	0.0000	0	0.00
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>
		Total	449,100					3,405.00	59,428,428.30
									<u>12647255.00</u>
									<u>105361154389.30</u>
Future									
Mar 2016	ZAFR	Future	6,657	15.7529	15.9367	0.0000	0.0000	0	0.00
			<u>6,657</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,657					0.00	0.00
									<u>492216.00</u>
									<u>4779305936.10</u>
Future									
Mar 2016	ZAGB	Future	56,139	21.7436	21.9479	21.8818	21.8091	1,135	24,746,685.20
Jun 2016	ZAGB	Future	4,929	22.1377	22.3446	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	900	22.5855	22.7930	0.0000	0.0000	0	0.00
			<u>61,968</u>					<u>1,135.00</u>	<u>24,746,685.20</u>
									<u>5437208.00</u>
									<u>84555008681.10</u>
Option									

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Mar 2016	ZAGB	20.75 Put	21,300	87.2522	81.2184	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	21.50 Put	12,000	304.1240	265.2797	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	1465.7664	1310.3469	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	14.4648	27.9499	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	4.0046	6.8223	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	409.7005	479.7100	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	143.0853	175.7768	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	220.0427	211.4564	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1732.0907	1650.8033	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	690.6053	754.1680	0.0000	0.0000	0	0.00	
			<u>62,749</u>					<i>0.00</i>	<i>0.00</i>	<i>1623745.00</i>
		Total	124,717					1,135.00	24,746,685.20	7060953.00
										84555008681.10
Future										
Jun 2016	ZAHK	Future	3,381	2.0466	2.0627	0.0000	0.0000	0	0.00	
			<u>3,381</u>					<i>0.00</i>	<i>0.00</i>	<i>3381.00</i>
		Total	3,381					0.00	0.00	3381.00
										74030376.00
Future										
Mar 2016	ZAJY	Future	5,671	0.1386	0.1413	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	5,474	0.1414	0.1443	0.0000	0.0000	350	4,953,900.00	
Sep 2016	ZAJY	Future	1,056	0.1447	0.1476	0.0000	0.0000	0	0.00	
			<u>12,201</u>					<i>350.00</i>	<i>4,953,900.00</i>	<i>715219.00</i>
		Total	12,201					350.00	4,953,900.00	715219.00
										7434202111.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1532	0.1542	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<i>0.00</i>	<i>0.00</i>	<i>12853.00</i>
		Total	1,266					0.00	0.00	12853.00
										167326730.00
Future										
Mar 2016	ZAUM	Future	1,010	15.6224	15.7453	15.7926	15.5707	77	120,728,930.00	
Jun 2016	ZAUM	Future	249	15.8994	16.0233	15.9000	15.9000	5	7,950,000.00	
Sep 2016	ZAUM	Future	122	16.2088	16.3330	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	20	16.5087	16.6343	0.0000	0.0000	0	0.00	
			<u>1,401</u>					<i>82.00</i>	<i>128,678,930.00</i>	<i>118538.00</i>
		Total	1,401					82.00	128,678,930.00	123061.00
										128792453380.00
Future										
Mar 2016	ZAUS	Future	786,247	15.6224	15.7453	15.8085	15.5682	51,674	812,097,366.10	
Jun 2016	ZAUS	Future	213,642	15.8994	16.0233	16.0833	15.8442	12,384	197,496,571.20	

<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>		
Sep 2016	ZAUS	Future	142,817	16.2088	16.3330	16.3548	16.3548	45	735,966.00		
Dec 2016	ZAUS	Future	36,853	16.5087	16.6343	16.6399	16.6399	3,200	52,926,980.00		
Mar 2017	ZAUS	Future	0	16.7791	16.9067	16.9750	16.9600	1,000	16,966,900.00		
			<u>1,179,559</u>					<u>68,303.00</u>	<u>1,080,223,783.30</u>	<u>104729521.00</u>	<u>1105572537994.80</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0194	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0000	0.0203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0000	0.0242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0000	0.0248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0000	0.0266	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0000	0.0276	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0000	0.0288	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0000	0.0318	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0000	0.0362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3072.4001	3195.3469	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0007	0.0752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2822.4012	2945.3903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0045	0.1422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0153	0.2233	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2422.4329	2545.6010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.0510	0.3597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2122.6528	2246.0299	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2072.7431	2196.1448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	1.0634	1.5086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1863.5213	1986.8527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1685.1553	1807.8975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	2.8880	2.6723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1626.0376	1748.3787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1527.4115	1649.3789	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	6.1211	5.3901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1418.6462	1540.8396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	6.9158	6.3485	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1320.0658	1442.5713	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1133.8561	1257.4040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	11.4561	12.1040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1046.3411	1170.6522	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	940.2165	1065.7538	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	17.8165	20.4538	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	892.3570	1018.5695	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	19.9570	23.2695	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	22.3932	26.4483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	47.3109	45.3764	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	15.01 Put	5,000	48.9647	46.8367	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	54.1897	51.4377	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	72.4046	67.3396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	511.8181	627.3686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	461.5287	574.3438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	173.1889	154.0010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	316.9613	417.6446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	284.7056	381.4963	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	279.5529	375.6697	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	269.4365	364.1837	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	264.4726	358.5273	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	297.7691	259.7837	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	200.2951	280.4935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	164.8453	237.6726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	392.4453	342.3726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	121.4814	183.3340	0.0000	0.0000	201	0.00
Mar 2016	ZAUS	16.00 Put	502	499.0814	438.0340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	79.1254	127.2751	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	57.8698	97.4728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	872.5404	783.2893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	39.9767	71.1534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	35.5257	64.3656	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	21.9601	40.9386	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1149.5601	1045.6386	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1244.7881	1137.0326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1292.7922	1183.3671	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	11.8496	22.4330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1389.4496	1277.1330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	7.6911	14.2182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	5.0880	8.2035	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	1.4238	2.3412	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.1320	5.0460	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.1782	10.6273	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.2880	12.4902	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	20.1566	17.6885	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2432.2638	2552.2972	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	32.8638	28.9972	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	34.4493	30.4124	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	91.0871	81.3286	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	97.3617	87.0005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	138.7700	122.5727	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	193.4768	172.3618	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	14.85 Put	8,000	219.1605	195.8742	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1210.7595	1309.5561	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	253.0208	226.9851	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1161.4160	1258.5697	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,840	262.0160	235.2697	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	660.1665	730.5238	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	619.0456	685.1773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	719.6456	661.8773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	580.2779	643.6550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	10,000	825.0928	762.6737	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	533.2473	593.1301	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	883.5166	818.7115	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1047.4916	976.6050	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	438.1778	490.4611	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1155.5594	1081.1022	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	337.7370	380.6241	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	333.4111	375.8825	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	322.8507	364.2936	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	310.6365	350.8764	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	304.7129	344.3631	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	169.3779	194.9412	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	161.8913	186.5384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	151.8113	175.2040	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	115.6204	134.3185	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	37.7775	30.3615	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	238.2218	211.0035	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	834.6191	893.7387	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	552.3209	596.0250	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	509.8453	551.0296	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	247.6502	269.2828	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.4508	16.5489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	59.4115	46.1950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	73.3549	58.2068	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	92.2076	74.7220	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	347.4651	312.9486	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	430.9181	395.8665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	453.6244	417.5852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	460.2475	423.9263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	529.8639	490.7206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	533.5055	494.2217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1714.3626	1797.9985	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	649.7633	602.5181	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAUS	15.57 Put	1,400	681.6353	0.0000	0.0000	0.0000	106	0.00	
Dec 2016	ZAUS	15.80 Put	10,000	792.0640	738.3595	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.00 Put	32,800	895.0105	838.4336	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.20 Put	500	1004.1576	944.8429	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.47 Put	1,365	1160.8827	1098.1083	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.53 Put	725	1197.0874	1133.6013	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.69 Put	6,600	1295.9459	1230.6123	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.76 Put	7,500	1340.2655	1274.0285	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	17.69 Call	3,500	806.7107	854.2223	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.06 Call	1,400	718.9055	0.0000	0.0000	0.0000	2,800	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	638.4494	678.4430	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	560.7524	596.6745	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	546.3781	581.5311	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	543.2472	578.2320	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	520.5026	554.2584	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	506.0348	538.9970	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	453.2369	479.3922	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	448.4497	474.3464	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	442.8257	468.4252	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	430.2062	455.1258	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	419.0887	443.4117	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	412.5192	436.4917	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	401.4966	424.8740	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.36 Call	368	396.9497	420.0866	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	360.3586	381.5312	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	354.3590	375.2094	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.24 Call	5,700	328.1391	360.9515	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.30 Call	69,895	321.0648	354.1054	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	15.74 Put	3,200	812.2000	0.0000	0.0000	0.0000	3,200	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1366.6667	1302.4769	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	19.38 Call	3,200	707.3669	0.0000	0.0000	0.0000	3,200	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	483.2902	508.6624	0.0000	0.0000	0	0.00	
			<u>1,873,409</u>					<u>9,507.00</u>	<u>0.00</u>	<u>23133872.00</u>
		Total	3,052,968					77,810.00	1,080,223,783.30	127863393.00
										1105572537994.80
Future										
Mar 2016	ZAZW	Future	1	1.3542	1.3590	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</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		4,116,958				123,180.00	1304224277.60	171,215,247	1,540,581,194,308.40
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