



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2016	DAAD	Future	3	11.5256	11.1411	0.0000	0.0000	0	0.00
			3					0.00	0.00
		Total	3					0.00	0.00
									77003.00
									146003.00
									729621256.10
									729621256.10
Future									
Feb 2016	DAEU	Future	34	17.8535	16.9052	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.8923	16.9411	0.0000	0.0000	0	0.00
			39					0.00	0.00
									101539.00
									1273662134.10
Option									
Dec 2015	DAEU	15.30 Put	100	3.2901	9.6026	0.0000	0.0000	0	0.00
Dec 2015	DAEU	15.70 Call	100	1920.8566	1012.3312	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	2888.5340	1949.6123	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	2819.3442	1880.3050	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.15 Put	100	15.3276	17.7311	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	2249.9401	1334.2003	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	35.9575	64.3313	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1847.0426	1014.3211	0.0000	0.0000	0	0.00
			2,600					0.00	0.00
		Total	2,639					0.00	0.00
									287600.00
									389139.00
									1273662134.10
Future									
Jan 2016	DAGB	Future	15	24.4096	23.1735	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	163	24.6216	23.3668	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	24.6357	23.3798	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	50	24.6685	23.4099	0.0000	0.0000	0	0.00
			284					0.00	0.00
									35488.00
									539874790.70
Option									
Sep 2016	DAGB	21.20 Put	12,264	191.6665	278.6950	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1626.9753	955.3244	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			24,528					0.00	0.00	156081.00	0.00	
		Total	24,812					0.00	0.00	191569.00	539874790.70	
Option												
	Dec 2015	DANZ	9.34 Put	10,000	1.1575	1.7894	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10000.00	0.00
		Total	10,000					0.00	0.00	10000.00	0.00	
Future												
	Dec 2015	DAUS	Future	101	15.9518	15.1873	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	250	15.9641	15.1966	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	4,393	16.0364	15.2629	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	1,176	16.0397	15.2660	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	106	16.1329	15.3512	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	392	16.1763	15.3912	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	133	16.1856	15.3998	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	187	16.2073	15.4198	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	16.2197	15.4313	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	50	16.2321	15.7958	0.0000	0.0000	50	789,790.00		
	Apr 2016	DAUS	Future	50	16.3303	15.8985	0.0000	0.0000	50	794,925.00		
	May 2016	DAUS	Future	50	16.4190	15.9857	0.0000	0.0000	50	799,285.00		
	May 2016	DAUS	Future	230	16.4760	15.6646	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	16.5045	15.6906	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	16.8355	15.9920	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	17.1724	16.2805	0.0000	0.0000	0	0.00		
				8,164					150.00	2,384,000.00	3482451.00	35544173677.40
Option												
	Dec 2015	DAUS	14.41 Call	5,000	1550.3968	790.9625	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.42 Call	10,000	1540.5376	781.3823	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	10.80 Put	300	0.0029	0.0130	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	11.15 Put	250	0.0138	0.0152	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.15 Call	250	1818.1998	1057.0217	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	17.87 Call	300	12.9250	0.9326	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.89 Call	15,000	2078.9366	1315.2101	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.43 Call	15,000	1545.5731	793.2695	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.50 Put	100	1.8855	3.0392	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.92 Call	100	2073.2039	1310.1367	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.10 Put	10,000	11.3113	25.2516	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.40 Put	10,000	17.3037	61.4318	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.80 Put	10,000	48.0478	158.6687	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	15.00 Call	20,000	1122.8657	505.1372	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	11.80 Put	250	0.2933	0.5936	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>
Jan 2016	DAUS	13.50 Put	150	7.3899	9.5178	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1633.6393	923.5837	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	930.6139	406.7034	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	11.1088	15.2582	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1853.0642	1114.2766	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.4741	0.8668	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	952.5905	453.0806	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2250.4083	1487.5496	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	43.3522	99.5274	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1360.7024	736.9334	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	1.5845	2.3775	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	15.7872	26.9872	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1449.3271	806.6181	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	886.1896	420.9288	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	31.6368	53.6355	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1668.6474	982.6711	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1679.1689	992.2803	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1670.6615	985.1135	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1662.1745	977.9739	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	15.6267	30.5017	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1720.2589	1032.4046	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	30.5260	52.5769	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1483.1651	849.2226	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.8530	4.5676	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	23.1515	44.5511	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1309.8307	726.0668	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	898.0450	451.5727	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	60.4577	103.3402	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1293.7784	730.8593	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.7333	5.9575	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	28.8969	57.7659	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1188.8868	663.6913	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	884.5260	462.0684	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	112.0209	183.7607	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1339.1905	778.0575	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.5817	6.7382	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	33.6504	69.4007	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1093.1671	615.7208	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	862.8395	465.4078	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	11.3773	9.2246	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1495.6392	905.3736	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	192.9880	299.7806	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.78 Call	8,219	1314.2692	777.2720	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	367.3429	0.0000	0.0000	0.0000	7,900	0.00
Jun 2016	DAUS	16.64 Call	7,900	997.1102	0.0000	0.0000	0.0000	7,900	0.00
Jun 2016	DAUS	11.80 Put	250	11.8136	7.7486	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	32.8840	76.2531	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1019.6148	585.7729	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	871.9371	490.6179	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	13.8374	9.1755	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	34.2308	79.8160	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	948.8705	559.5457	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	852.1538	497.1509	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	20.3550	14.8373	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1719.2945	1122.7150	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	15.4095	10.8869	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	37.0836	83.1740	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	885.8603	533.4157	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	827.2888	492.3144	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	37.5276	84.9672	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	911.3817	555.5989	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	895.6219	544.4222	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	65.1805	136.5053	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	1046.2230	649.3944	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	2,000	329.8576	0.0000	0.0000	0.0000	2,000	0.00
Sep 2016	DAUS	18.71 Call	2,000	714.7290	0.0000	0.0000	0.0000	2,000	0.00
Sep 2016	DAUS	11.80 Put	250	15.3170	12.6943	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	36.7221	80.3798	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	858.2407	526.8242	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	822.8194	501.8721	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.9368	13.7453	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	41.3129	78.8077	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	834.3858	521.3385	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	818.0739	510.3518	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	14.5490	15.1124	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	42.1645	69.8747	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	811.8872	519.9550	0.0000	0.0000	0	0.00
			<u>439,586</u>					<u>19,800.00</u>	<u>0.00</u>
		Total	447,750					19,950.00	2,384,000.00
									<u>9857728.00</u>
									<u>35544173677.40</u>
Future									
Dec 2015	EUUS	Future	0	1.1014	1.0962	1.0965	1.0960	71	778,464.00
Mar 2016	EUUS	Future	4,408	1.1042	1.0989	1.0979	1.0974	70	768,430.00
			<u>4,408</u>					<u>141.00</u>	<u>1,546,894.00</u>
									<u>219714.00</u>
									<u>2497717382.00</u>

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Total			4,408					141.00	1,546,894.00	219714.00	2497717382.00
Future											
Dec 2015	ZAAD	Future	0	11.4732	11.0955	11.4562	11.1620	9,177	105,271,848.40		
Mar 2016	ZAAD	Future	8,512	11.6214	11.2300	11.6171	11.3022	1,802	20,875,136.30		
Jun 2016	ZAAD	Future	250	11.7780	11.3735	11.7337	11.7337	2	23,467.40		
Sep 2016	ZAAD	Future	500	11.9651	11.5446	0.0000	0.0000	0	0.00		
			9,262					10,981.00	126,170,452.10	2739959.00	22166020438.30
Option											
Mar 2016	ZAAD	9.80 Put	200	18.5263	17.7027	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1279.5270	894.3957	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	549.1889	273.1069	0.0000	0.0000	0	0.00		
			600					0.00	0.00	31777.00	0.00
Total			9,862					10,981.00	126,170,452.10	2771736.00	22166020438.30
Future											
Mar 2016	ZACA	Future	2	11.8510	11.3774	0.0000	0.0000	0	0.00		
			2					0.00	0.00	42423.00	358328617.70
Total			2					0.00	0.00	42423.00	358328617.70
Future											
Dec 2015	ZACR	Future	0	2.4384	2.3355	2.3698	2.3673	158	3,741,359.00		
Mar 2016	ZACR	Future	158	2.4521	2.3498	2.3779	2.3759	158	3,754,142.00		
			158					316.00	7,495,501.00	56887.00	1234459165.00
Total			158					316.00	7,495,501.00	56887.00	1234459165.00
Future											
Dec 2015	ZAEU	Future	0	17.5658	16.6476	17.3620	17.1712	63,372	1,092,963,655.80		
Mar 2016	ZAEU	Future	68,612	17.9195	16.9663	17.9390	17.1600	4,043	70,890,522.50		
Jun 2016	ZAEU	Future	5,463	18.2879	17.3027	18.0883	17.9156	5,776	98,362,942.60		
Sep 2016	ZAEU	Future	6,030	18.7228	17.6992	18.4500	18.1500	6,010	108,118,725.00		
Dec 2016	ZAEU	Future	4,500	19.1645	18.0838	0.0000	0.0000	0	0.00		
			84,605					79,201.00	1,370,335,845.90	7717304.00	100110393315.00
Option											
Mar 2016	ZAEU	13.05 Put	18,000	4.5648	5.1325	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	5.0771	5.9026	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	8.0669	12.2094	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	9.1838	15.4492	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	17.3083	31.9737	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	3045.7777	2112.6678	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	26.2777	46.3678	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.96 Put	15,000	28.4998	49.8981	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2598.1170	1682.6472	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	48.6170	86.3472	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	2066.9836	1216.7004	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	2022.6766	1180.0115	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1893.0703	1074.8933	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1770.0414	978.4117	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1320.7798	655.1348	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	18.3907	33.6772	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2485.7619	1632.4806	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,922	484.7327	0.0000	0.0000	0.0000	2,922	0.00	
Dec 2016	ZAEU	21.90 Call	2,922	875.8256	0.0000	0.0000	0.0000	5,844	0.00	
			<u>327,368</u>					<u>8,766.00</u>	<u>0.00</u>	<u>4596059.00</u>
	Total		411,973					87,967.00	1,370,335,845.90	12313363.00
										100110393315.00
Future										
Dec 2015	ZAFR	Future	0	16.2452	15.3964	0.0000	0.0000	6,417	104,245,448.40	
Mar 2016	ZAFR	Future	6,452	16.5946	15.7092	0.0000	0.0000	0	0.00	
			<u>6,452</u>					<u>6,417.00</u>	<u>104,245,448.40</u>	<u>490845.00</u>
	Total		6,452					6,417.00	104,245,448.40	490845.00
										4757158510.80
Future										
Dec 2015	ZAGB	Future	0	24.2750	23.0553	23.9886	23.6072	37,320	898,588,646.60	
Mar 2016	ZAGB	Future	32,366	24.7013	23.4402	24.5230	23.7909	1,567	37,742,993.50	
Jun 2016	ZAGB	Future	636	25.1452	23.8438	24.8250	24.6988	203	4,979,653.00	
Sep 2016	ZAGB	Future	225	25.6628	24.3141	25.4500	25.0000	10	252,250.00	
			<u>33,227</u>					<u>39,100.00</u>	<u>941,563,543.10</u>	<u>5329138.00</u>
										82063515406.70
Option										
Mar 2016	ZAGB	20.75 Put	21,300	46.7038	54.0710	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	18,500	1342.1013	588.8348	0.0000	0.0000	0	0.00	
			<u>39,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1540550.00</u>
	Total		73,027					39,100.00	941,563,543.10	6869688.00
										82063515406.70
Future										
Dec 2015	ZAJY	Future	0	0.1318	0.1251	0.1297	0.1297	4,378	57,709,104.60	
Mar 2016	ZAJY	Future	11,148	0.1345	0.1275	0.1330	0.1330	60	798,279.00	
Jun 2016	ZAJY	Future	4,588	0.1373	0.1300	0.0000	0.0000	0	0.00	
			<u>15,736</u>					<u>4,438.00</u>	<u>58,507,383.60</u>	<u>701795.00</u>
	Total		15,736					4,438.00	58,507,383.60	701795.00
										7253002559.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAKS	Future	0	0.1562	0.1491	0.0000	0.0000	694	10,840,280.00	
Mar 2016	ZAKS	Future	1,266	0.1564	0.1485	0.0000	0.0000	0	0.00	
			1,266					694.00	10,840,280.00	12853.00
		Total	1,266					694.00	10,840,280.00	12853.00
Future										
Dec 2015	ZANN	Future	0	0.0801	0.0763	0.0000	0.0000	28,268	226,426,680.00	
			0					28,268.00	226,426,680.00	1009612.00
		Total	0					28,268.00	226,426,680.00	1009612.00
Future										
Dec 2015	ZAUM	Future	0	15.9494	15.1873	15.8365	15.5926	40	62,614,200.00	
Mar 2016	ZAUM	Future	1,184	16.2290	15.4399	16.1510	16.1510	27	42,934,700.00	
Jun 2016	ZAUM	Future	151	16.5171	15.7021	16.4006	16.1147	30	48,679,600.00	
Sep 2016	ZAUM	Future	80	16.8505	16.0048	0.0000	0.0000	0	0.00	
			1,415					97.00	154,228,500.00	113317.00
		Total	1,415					97.00	154,228,500.00	117840.00
Future										
Dec 2015	ZAUS	Future	0	15.9494	15.1873	16.0000	15.3821	530,212	9,072,136,973.90	
Mar 2016	ZAUS	Future	638,582	16.2290	15.4399	16.2820	15.6377	286,990	4,600,656,375.70	
Jun 2016	ZAUS	Future	53,271	16.5171	15.7021	16.5200	15.9227	9,916	157,782,810.00	
Sep 2016	ZAUS	Future	34,014	16.8505	16.0048	16.7800	16.4593	6,970	113,517,630.00	
Dec 2016	ZAUS	Future	6,028	17.1846	16.2928	17.0492	17.0492	10	170,492.00	
			731,895					834,098.00	13,944,264,281.60	100301076.00
										1034821505339.00
Option										
Mar 2016	ZAUS	11.05 Put	0	0.9942	1.5180	0.0000	0.0000	1,500	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	2.4859	2.7282	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	2.5868	2.8921	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	3.0326	3.6507	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	3.1057	3.7804	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	3.3096	4.1493	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	3.4164	4.3470	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	3.5549	4.6074	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	3.8801	5.2371	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	4.3729	6.2379	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	3684.5184	2899.2614	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	6.4371	12.4101	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3435.7602	2653.4544	0.0000	0.0000	20,000	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	7.6471	16.8690	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	9.6736	20.9421	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	13.20 Call	1,000	3040.6890	2264.0566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	13.0662	26.3035	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2749.0866	1976.7251	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2700.9014	1929.3667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	25.0977	44.0647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	30.6376	51.9120	0.0000	0.0000	350	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2500.1425	1732.5213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2330.5193	1568.5304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	42.1718	69.9498	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2274.5666	1516.7404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2182.0456	1432.0463	0.0000	0.0000	9,370	0.00
Mar 2016	ZAUS	14.20 Put	800	61.5167	109.6189	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2081.4215	1341.3910	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1991.0946	1261.4213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.47 Call	0	1849.0954	1138.6659	0.0000	0.0000	1,676	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1822.8437	1116.3969	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1744.8502	1051.0551	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1652.5116	974.2658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1611.9889	941.8806	0.0000	0.0000	29,370	0.00
Mar 2016	ZAUS	15.03 Call	250	1394.8396	775.2107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	0	1236.6898	661.3801	0.0000	0.0000	350	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1222.8841	651.7564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	1013.6416	511.7000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	930.2323	458.8640	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	38,000	877.8939	426.6748	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	500	804.1624	382.6030	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	16.00 Put	201	575.1624	942.7030	0.0000	0.0000	201	0.00
Mar 2016	ZAUS	16.11 Call	500	753.6328	353.2658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	598.6079	266.7255	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	516.6109	223.4200	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	0	86.5055	27.1776	0.0000	0.0000	1,500	0.00
Jun 2016	ZAUS	12.16 Put	330	11.9771	9.1682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	15.8696	25.9715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.4219	30.8600	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	17.7311	44.3641	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3051.2941	2274.9400	0.0000	0.0000	53,633	0.00
Jun 2016	ZAUS	13.50 Put	545	34.1941	72.8400	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	36.3284	76.3141	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	123.4569	203.4412	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	173.3446	272.3517	0.0000	0.0000	140	0.00
Jun 2016	ZAUS	14.85 Put	8,000	263.1972	391.7320	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1872.4701	1195.9671	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	15.00 Call	53,633	1822.8357	1156.7342	0.0000	0.0000	53,633	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1177.8085	682.5614	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1119.4759	641.9747	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	996.0038	558.3522	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	851.8476	466.9171	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	810.0408	441.1946	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	556.7861	281.5805	0.0000	0.0000	5,430	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	537.1949	269.6732	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	32.8715	49.1077	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	197.5907	342.8049	0.0000	0.0000	1,715	0.00		
Sep 2016	ZAUS	17.50 Call	405	1022.8374	639.3650	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	965.5570	599.4932	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	588.8102	352.5037	0.0000	0.0000	3,965	0.00		
Dec 2016	ZAUS	11.80 Put	250	18.2627	15.6331	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	22.1910	93.6915	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	360.9786	548.6649	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,870	450.2152	0.0000	0.0000	0.0000	6,870	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2303.7542	0.0000	0.0000	0.0000	86,321	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1069.9153	710.2278	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	947.9402	625.8448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	918.1813	0.0000	0.0000	0.0000	166,006	0.00		
Dec 2016	ZAUS	19.25 Call	10,188	899.1182	0.0000	0.0000	0.0000	20,376	0.00		
Dec 2016	ZAUS	19.75 Call	150	812.4111	551.2584	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	802.8954	546.6558	0.0000	0.0000	0	0.00		
			<u>1,003,265</u>					<u>462,906.00</u>	<u>0.00</u>	<u>21340276.00</u>	<u>0.00</u>
Total			1,735,160					1,297,004.00	13,944,264,281.60	121641352.00	1034821505339.00
Future											
Dec 2015	ZAZW	Future	0	1.4550	1.3876	0.0000	0.0000	7,688	55,930,200.00		
Mar 2016	ZAZW	Future	1	1.3958	1.3343	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>7,688.00</u>	<u>55,930,200.00</u>	<u>23399.00</u>	<u>167046491.00</u>
Total			1					7,688.00	55,930,200.00	23399.00	167046491.00
Grand Total			2,744,664					1,503,061.00	17003939009.70	164,119,959	1,449,923,272,666.30