



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.8632	10.8337	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		Total	3					0.00	0.00	146,003.00	729,621,256.10
Future											
Feb 2016	DAEU	Future	34	16.7090	16.6407	0.0000	0.0000	8	131,992.80		
Mar 2016	DAEU	Future	5	16.7440	16.6747	0.0000	0.0000	0	0.00		
			39					8.00	131,992.80	101,547.00	1,273,794,126.90
Option											
Dec 2015	DAEU	15.30 Put	100	4.7180	13.1516	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	805.7345	765.4643	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1757.3772	1690.5356	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1688.4818	1621.9243	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	21.4224	29.4278	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1146.0314	1098.8356	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	73.2754	90.3548	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	848.9548	818.4137	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287,600.00	0.00
		Total	2,639					8.00	131,992.80	389,147.00	1,273,794,126.90
Future											
Jan 2016	DAGB	Future	15	22.7405	22.7577	0.0000	0.0000	3	67,425.00		
Feb 2016	DAGB	Future	163	22.9309	22.9486	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9436	22.9610	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.9733	22.9895	0.0000	0.0000	0	0.00		
			284					3.00	67,425.00	35,491.00	539,942,215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	327.4635	443.0188	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	843.8429	1001.0057	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	156,081.00	0.00
	Total	24,812					3.00	67,425.00	191,572.00	539,942,215.70

Future

Dec 2015	DAUS	Future	0	15.1819	14.9623	0.0000	0.0000	15,000	227,728,500.00		
Dec 2015	DAUS	Future	250	15.1897	14.9730	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,393	15.2431	15.0292	0.0000	0.0000	49	737,303.00		
Jan 2016	DAUS	Future	1,176	15.2461	15.0321	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.3318	15.1156	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.3711	15.1538	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.3796	15.1620	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.3995	15.1809	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.4108	15.1917	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.4222	15.2025	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.5107	15.2817	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.5908	15.3528	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.6423	15.3985	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6681	15.4213	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9567	15.7109	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2392	16.0168	0.0000	0.0000	0	0.00		
			8,063					15,049.00	228,465,803.00	3,497,601.00	35,774,167,610.40

Option

Dec 2015	DAUS	10.80 Put	300	0.0037	0.0444	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	11.15 Put	250	0.0005	0.0466	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	14.15 Call	250	1040.4508	838.3619	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	17.87 Call	300	0.0230	1.2273	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	13.50 Put	100	1.3862	12.3793	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	13.92 Call	100	1284.8199	1087.7652	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.97 Call	5,000	400.6616	0.0000	0.0000	0.0000	10,000	0.00	
Jan 2016	DAUS	14.98 Call	5,000	394.3229	0.0000	0.0000	0.0000	10,000	0.00	
Jan 2016	DAUS	15.12 Call	5,000	311.9880	258.0374	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.40 Put	10,000	50.7310	105.5945	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.80 Put	10,000	136.0993	240.8927	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.90 Put	10,000	169.0998	286.2322	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.00 Call	10,000	459.0922	374.0050	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.00 Put	10,000	206.9922	336.2050	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	11.80 Put	250	0.5651	1.0692	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.50 Put	150	7.6708	12.9513	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.48 Call	250	892.9087	750.3371	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.32 Call	150	367.9684	314.8475	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.74 Put	100	11.2685	27.7435	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.26 Call	100	1086.0258	922.6484	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	14.50 Put	2,000	95.1242	171.1454	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.7107	2.2053	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	422.4747	369.9004	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1466.5067	1285.8437	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	96.5394	157.6701	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	710.2656	611.7102	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	2.1206	5.1160	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	25.8149	41.9084	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	784.4397	676.2703	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	396.9557	350.5435	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	54.9202	91.0469	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	962.7931	832.4380	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	973.5764	842.3762	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	966.3914	836.2151	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	959.2356	830.0839	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	32.4097	48.3680	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1018.6116	884.4589	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	57.0896	79.8285	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	836.6739	727.4356	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	4.9283	8.6552	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	47.9509	70.3408	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	713.9900	622.4533	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	439.5302	388.6471	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	111.7881	159.6329	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	721.2346	636.2865	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	6.9524	11.7988	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	63.7232	91.9887	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	655.3093	581.7853	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	454.2757	407.4374	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	197.0566	266.3811	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	771.2266	685.5634	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.4167	14.2917	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	77.8777	114.4320	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	611.4534	549.1259	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	461.7362	418.8658	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	11.7138	19.5216	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	901.8242	805.5624	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	316.7863	409.3439	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	773.9514	693.9907	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	563.9996	697.5984	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	564.6161	512.8676	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	9.8032	16.0920	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	13.50 Put	150	87.7917	129.8466	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	581.8214	528.8401	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	487.6656	444.9403	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	11.1978	17.4864	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	92.4830	137.1943	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	554.0680	509.0585	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	491.5918	450.4806	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	17.7620	36.2744	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1113.6280	1009.2237	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	13.0471	18.8183	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	96.4231	142.3868	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	526.3059	486.9081	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	486.0591	450.9422	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	0	98.3714	140.7471	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	17.74 Call	10,000	547.6223	508.4587	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	0	536.6763	498.6363	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	13.78 Put	48,990	153.3393	206.9152	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	640.5926	594.0837	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	0	99.3903	141.8066	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	17.80 Call	0	544.8587	506.5859	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	14.95 Put	2,000	523.3477	623.8619	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	416.4736	392.2199	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	15.2336	19.7966	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	98.4823	139.8943	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	518.3376	487.4689	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	493.9227	465.5448	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.3213	19.8622	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	100.0206	132.5447	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	512.5658	489.8388	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	501.7609	480.1024	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.1394	19.2424	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	91.3314	124.5902	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	511.0880	505.0921	0.0000	0.0000	0	0.00		
			<u>391,586</u>					<u>60,000.00</u>	<u>0.00</u>	<u>6,537,277.00</u>	<u>0.00</u>
		Total	399,649					75,049.00	228,465,803.00	10,034,878.00	35,774,167,610.40
Future											
Mar 2016	EUUS	Future	4,506	1.0875	1.0986	0.0000	0.0000	0	0.00		
			<u>4,506</u>					<u>0.00</u>	<u>0.00</u>	<u>219,816.00</u>	<u>2,498,841,348.00</u>
		Total	4,506					0.00	0.00	219,816.00	2,498,841,348.00

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Mar 2016	ZAAD	Future	12,638	10.9457	10.9127	0.0000	0.0000	3,354	36,494,874.00
Jun 2016	ZAAD	Future	250	11.0831	11.0326	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	500	11.2420	11.1951	0.0000	0.0000	0	0.00
			<u>13,388</u>					<u>3,354.00</u>	<u>36,494,874.00</u>
Option									<u>2,745,698.00</u>
									<u>22,229,126,837.30</u>
Mar 2016	ZAAD	9.80 Put	200	38.5077	38.2534	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	685.6396	660.3315	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	203.0568	194.6509	0.0000	0.0000	0	0.00
			<u>600</u>					<u>0.00</u>	<u>0.00</u>
Total			13,988					3,354.00	36,494,874.00
									<u>2,777,475.00</u>
									<u>22,229,126,837.30</u>
Future									
Mar 2016	ZACA	Future	2	11.0862	11.0869	0.0000	0.0000	0	0.00
			<u>2</u>					<u>0.00</u>	<u>0.00</u>
Total			2					0.00	0.00
									<u>42,423.00</u>
									<u>358,328,617.70</u>
Future									
Mar 2016	ZACR	Future	158	2.3212	2.3024	0.0000	0.0000	0	0.00
			<u>158</u>					<u>0.00</u>	<u>0.00</u>
Total			158					0.00	0.00
									<u>56,887.00</u>
									<u>1,234,459,165.00</u>
Future									
Mar 2016	ZAEU	Future	68,285	16.7683	16.6983	16.8278	16.4609	477	7,893,280.10
Jun 2016	ZAEU	Future	5,463	17.0988	16.9996	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	Future	6,030	17.4760	17.3825	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	4,500	17.8575	17.7933	0.0000	0.0000	0	0.00
			<u>84,278</u>					<u>477.00</u>	<u>7,893,280.10</u>
Option									<u>7,794,781.00</u>
									<u>101,442,142,784.70</u>
Mar 2016	ZAEU	13.05 Put	18,000	6.2940	6.2857	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	7.3487	7.2731	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	15.4124	16.1103	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	19.0508	20.2627	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	37.0860	41.2837	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1920.8025	1857.7915	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	52.5025	59.4915	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	56.2685	63.9493	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1501.4136	1447.1830	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	103.1136	118.8830	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1052.7235	1011.9098	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1018.8807	979.5042	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	921.6075	886.6117	0.0000	0.0000	0	0.00

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Mar 2016	ZAEU	16.30 Call	36,640	830.8006	800.2167	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	535.1235	521.5594	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	53.0271	49.1385	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1488.6701	1411.6337	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	561.1629	589.7599	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,922	766.3441	806.4563	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	602.5097	616.6685	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,922	504.6882	524.4935	0.0000	0.0000	0	0.00	
			333,192					0.00	0.00	4,634,082.00
		Total	417,470					477.00	7,893,280.10	12,428,863.00
										101,442,142,784.70
Future										
Mar 2016	ZAFR	Future	6,452	15.5564	15.4692	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490,846.00
		Total	6,452					0.00	0.00	490,846.00
										4,757,174,149.00
Future										
Mar 2016	ZAGB	Future	33,474	23.0028	23.0181	23.0807	22.6438	475	10,791,858.50	
Jun 2016	ZAGB	Future	656	23.3985	23.3735	23.0595	23.0595	10	230,595.00	
Sep 2016	ZAGB	Future	225	23.8427	23.8254	0.0000	0.0000	0	0.00	
			34,355					485.00	11,022,453.50	5,363,271.00
										82,862,770,582.20
Option										
Mar 2016	ZAGB	20.75 Put	21,300	48.6377	117.7982	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,000	449.0250	586.5498	0.0000	0.0000	0	0.00	
			32,300					0.00	0.00	1,560,550.00
		Total	66,655					485.00	11,022,453.50	6,923,821.00
										82,862,770,582.20
Future										
Mar 2016	ZAJY	Future	6,938	0.1259	0.1255	0.0000	0.0000	4,210	52,006,130.00	
Jun 2016	ZAJY	Future	4,588	0.1284	0.1278	0.0000	0.0000	0	0.00	
			11,526					4,210.00	52,006,130.00	706,025.00
		Total	11,526					4,210.00	52,006,130.00	7,305,261,749.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1478	0.1457	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12,853.00
		Total	1,266					0.00	0.00	12,853.00
										167,326,730.00
Future										
Mar 2016	ZAUM	Future	1,273	15.4193	15.1998	15.3844	15.1303	23	34,964,060.00	
Jun 2016	ZAUM	Future	151	15.6795	15.4315	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2016	ZAUM	Future	80	15.9685	15.7229	0.0000	0.0000	0	0.00
			<u>1,504</u>					23.00	34,964,060.00
		Total	1,504					23.00	34,964,060.00
									114,218.00
									121,793,210,380.00
									118,741.00
									121,793,210,380.00
Future									
Mar 2016	ZAUS	Future	1,044,264	15.4193	15.1998	15.4800	15.1081	66,819	1,019,747,194.30
Jun 2016	ZAUS	Future	53,694	15.6795	15.4315	15.4000	15.3964	1	15,396.40
Sep 2016	ZAUS	Future	33,314	15.9685	15.7229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	Future	6,418	16.2549	16.0339	0.0000	0.0000	0	0.00
			<u>1,137,690</u>					66,820.00	1,019,762,590.70
									101,487,922.00
									1,053,020,776,269.20
Option									
Mar 2016	ZAUS	11.55 Put	42,370	2.9348	5.5690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	3.1072	5.8371	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	3.9039	7.0478	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	4.0398	7.2504	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	4.4258	7.8209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	4.6326	8.1234	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	4.9046	8.5189	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	5.5612	9.4610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	6.6024	11.4068	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2879.3315	2666.5996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	13.2534	21.5781	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2633.7600	2423.1406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	17.9494	28.3714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	22.2260	34.4314	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2244.8949	2038.9389	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	27.8425	42.2524	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1958.1286	1757.0366	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1910.8811	1710.7387	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	46.3683	67.3396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	54.5241	80.4765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1714.5614	1521.7366	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1552.9258	1371.5831	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	74.9756	113.6483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1501.3162	1323.1206	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1416.8937	1244.2404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	115.2999	168.0363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1326.4923	1160.3365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	127.0044	183.4325	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1246.7083	1086.7929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1101.9044	955.8547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	182.6044	256.0547	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	14.59 Call	1,204	1036.6106	899.2569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	961.0587	833.4785	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,000	241.7587	333.6785	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	14.75 Call	29,370	928.5728	804.8117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	354.0891	467.9873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	358.4289	473.0683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	362.7966	478.1787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	760.9243	658.2873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	376.0843	493.6854	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	5,000	431.9927	558.3069	0.0000	0.0000	3,357	0.00
Mar 2016	ZAUS	15.20 Call	500	670.8964	580.5519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	636.3563	551.9959	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	523.0858	457.1477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	515.3522	450.5441	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	511.5257	447.2760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	507.7259	444.0341	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	500.2086	437.6137	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	496.4880	434.4408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	443.7514	389.4768	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	411.6416	362.1327	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	0	367.7156	324.7877	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	16.00 Put	201	948.4156	1124.9877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	0	338.5113	300.0168	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	16.20 Call	1,000	316.5357	281.2334	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	285.4484	254.4682	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	253.8453	227.2093	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	211.7935	190.4151	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.7327	19.1912	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	32.6034	54.4836	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	38.1327	62.2772	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	53.1093	82.7488	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2263.3068	2054.3092	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	83.8068	122.8092	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	87.4990	127.5034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	219.2907	292.7781	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	289.1072	376.9802	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	409.0170	523.0656	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1192.4026	1063.4732	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1153.2968	1028.7030	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	679.6730	611.7396	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	639.1757	576.2400	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	555.9552	503.8539	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZAUS	16.93 Call	700	465.1077	423.6154	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	439.5284	400.1732	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	281.7636	257.3443	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	270.0659	246.8325	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	59.2231	95.2419	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	364.5942	440.2167	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	629.4073	584.6628	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	589.6543	548.6754	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	349.3793	342.1325	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	15.9604	19.0372	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	105.5757	149.2474	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	569.9713	654.4213	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	10,000	577.9075	0.0000	0.0000	0.0000	10,000	0.00		
Dec 2016	ZAUS	15.20 Put	6,870	663.1566	765.2961	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	1617.1617	1507.1495	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	700.2383	677.0099	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	620.1608	0.0000	0.0000	0.0000	10,000	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	617.4293	607.3974	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	597.5176	594.4531	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,188	587.9935	586.2664	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	545.8524	550.0874	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	541.3416	546.2343	0.0000	0.0000	0	0.00		
			<u>1,105,767</u>				<u>25,357.00</u>		<u>0.00</u>	<u>21,531,603.00</u>	<u>0.00</u>
Total			2,243,457				92,177.00		1,019,762,590.70	123,019,525.00	1,053,020,776,269.20
Future											
Mar 2016	ZAZW	Future	1	1.3116	1.2919	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			3,194,088				175,786.00		1,390,808,609.10	165,855,899	1,471,978,591,785.70