



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	10.8301	10.7991	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77003.00	729621256.10
		<b>Total</b>	<b>3</b>					<b>0.00</b>	<b>0.00</b>	146003.00	729621256.10
<b>Future</b>											
Feb 2016	DAEU	Future	34	16.6119	16.5173	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.6467	16.5521	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101547.00	1273794126.90
<b>Option</b>											
Dec 2015	DAEU	15.30 Put	100	2.7299	8.6093	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	710.0294	638.8603	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1658.0243	1569.9671	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1590.0924	1502.7962	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	24.8400	34.0217	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1056.2809	983.5443	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	84.3926	105.9487	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	780.2342	730.6800	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287600.00	0.00
		<b>Total</b>	<b>2,639</b>					<b>0.00</b>	<b>0.00</b>	389147.00	1273794126.90
<b>Future</b>											
Jan 2016	DAGB	Future	15	22.5120	22.5074	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.7050	22.6959	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.7176	22.7085	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.7470	22.7382	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35491.00	539942215.70
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	386.5196	395.1575	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	812.1469	816.8538	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
	<b>Total</b>	<b>24,812</b>					<b>0.00</b>	<b>0.00</b>	191572.00	539942215.70

**Future**

Dec 2015	DAUS	Future	0	15.0370	15.0456	0.0000	0.0000	500	7,518,500.00		
Jan 2016	DAUS	Future	4,393	15.0909	15.1009	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.0938	15.1038	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.1399	15.1496	0.0000	0.0000	212	3,204,804.00		
Feb 2016	DAUS	Future	106	15.1798	15.1886	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.2197	15.2277	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.2281	15.2361	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.2477	15.2559	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.2589	15.2672	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.2701	15.2785	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.3584	15.3668	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.4384	15.4467	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.4899	15.4981	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5156	15.5238	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.8025	15.8108	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.0807	16.0884	0.0000	0.0000	0	0.00		
			<b>8,025</b>					<b>712.00</b>	<b>10,723,304.00</b>	<b>3498363.00</b>	<b>35785650879.40</b>

**Option**

Dec 2015	DAUS	13.50 Put	100	0.7272	1.6035	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	13.92 Call	100	1133.5841	1144.4101	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.97 Call	5,000	281.9934	311.1436	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.98 Call	5,000	276.4915	305.7268	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.12 Call	5,000	207.6007	237.2394	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.40 Put	10,000	60.2363	64.7526	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.80 Put	10,000	167.2348	175.4570	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.90 Put	10,000	206.5417	215.4630	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.00 Call	10,000	350.8295	370.3684	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.00 Put	10,000	251.2295	260.6684	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	11.80 Put	250	0.3943	0.5354	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.50 Put	150	7.7827	8.5590	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.48 Call	250	762.0309	777.9287	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.32 Call	150	291.2089	309.5873	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.74 Put	100	16.1603	17.7603	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.26 Call	100	948.9049	963.5324	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.50 Put	2,000	119.7832	126.6321	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	11.60 Put	1,000	0.6752	0.8470	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	15.40 Call	1,000	354.4788	375.9624	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	13.93 Call	3,600	1327.1071	1343.0661	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>
Feb 2016	DAUS	14.30 Put	100	119.5028	130.6368	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	613.2421	636.5241	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	2.1801	2.9292	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	29.8006	34.8694	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	684.6532	707.8241	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	340.5552	362.0871	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	68.9214	77.4134	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	850.6907	872.8786	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	861.9146	884.3117	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	855.4194	877.8782	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	848.9602	871.4796	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	37.3147	44.0667	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	911.1136	933.8594	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	66.1998	74.6746	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	746.3454	770.9206	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	4.8854	7.3775	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	55.6220	63.8396	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	636.5629	660.9455	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	390.8601	412.0742	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	136.9150	148.1478	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	652.1045	675.6744	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	7.0071	9.3584	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	76.4050	85.4268	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	595.3435	618.8198	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	412.2470	432.5717	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	235.3198	249.0670	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	705.3388	729.4263	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.5802	9.8827	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	93.7307	101.4751	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	563.0687	584.8540	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	425.5867	444.4017	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	11.7445	12.5853	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	833.7889	858.2627	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	369.3439	384.9492	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	716.2853	739.7212	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	640.4261	657.0975	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	525.6028	545.2345	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.0762	10.2862	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	106.7742	110.1049	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	542.3054	561.8563	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	454.4923	471.9365	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	11.5862	13.3696	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	13.50 Put	150	115.2607	125.9430	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	521.3196	537.9127	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	460.4887	475.5220	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	24.2622	34.4415	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1047.7355	1072.4096	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	14.7800	18.3119	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	123.1987	142.1031	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	497.7897	511.0384	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	459.8549	472.0389	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	519.3304	532.1087	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	190.2588	210.4120	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	608.4409	623.3244	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	588.2441	607.8413	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	396.1205	404.4224	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	18.3278	21.6277	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	133.4767	154.1873	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	494.0342	504.7323	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	470.9147	480.9170	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.5051	22.5230	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	135.5936	156.5128	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	489.8912	500.7853	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	479.5897	490.1894	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	20.5028	22.9559	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	134.8460	156.2942	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	494.6099	506.0701	0.0000	0.0000	0	0.00		
			<u>390,486</u>					<u>0.00</u>	<u>0.00</u>	<u>6547277.00</u>	<u>0.00</u>
<b>Total</b>			<b>398,511</b>					<b>712.00</b>	<b>10,723,304.00</b>	<b>10045640.00</b>	<b>35785650879.40</b>
<b>Future</b>											
Mar 2016	EUUS	Future	4,506	1.0920	1.0852	0.0000	0.0000	0	0.00		
			<u>4,506</u>					<u>0.00</u>	<u>0.00</u>	<u>219816.00</u>	<u>2498841348.00</u>
<b>Total</b>			<b>4,506</b>					<b>0.00</b>	<b>0.00</b>	<b>219816.00</b>	<b>2498841348.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,638	10.9141	10.8814	10.9550	10.9550	1,000	10,955,000.00		
Jun 2016	ZAAD	Future	2,608	11.0543	11.0203	0.0000	0.0000	2,358	26,041,987.80		
Sep 2016	ZAAD	Future	500	11.2150	11.1806	0.0000	0.0000	0	0.00		
			<u>16,746</u>					<u>3,358.00</u>	<u>36,996,987.80</u>	<u>2749056.00</u>	<u>22266123825.10</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	36.2435	43.8566	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	655.7696	642.4743	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	185.4130	188.7273	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			600					0.00	0.00	31777.00	0.00	
		<b>Total</b>	<b>17,346</b>					<b>3,358.00</b>	<b>36,996,987.80</b>	2780833.00	22266123825.10	
<b>Future</b>												
	Mar 2016	ZACA	Future	2	10.9408	10.9646	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42423.00	358328617.70
		<b>Total</b>	<b>2</b>					<b>0.00</b>	<b>0.00</b>	42423.00	358328617.70	
<b>Future</b>												
	Mar 2016	ZACR	Future	158	2.3044	2.3034	0.0000	0.0000	0	0.00		
				158					0.00	0.00	56887.00	1234459165.00
		<b>Total</b>	<b>158</b>					<b>0.00</b>	<b>0.00</b>	56887.00	1234459165.00	
<b>Future</b>												
	Mar 2016	ZAEU	Future	69,642	16.6711	16.5766	16.7264	16.6150	1,401	23,396,582.70		
	Jun 2016	ZAEU	Future	5,522	17.0019	16.9045	17.0452	17.0452	264	4,499,932.80		
	Sep 2016	ZAEU	Future	6,030	17.3787	17.2788	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	17.7552	17.6532	0.0000	0.0000	0	0.00		
				85,694					1,665.00	27,896,515.50	7796878.00	101477244594.40
<b>Option</b>												
	Mar 2016	ZAEU	13.05 Put	18,000	6.2551	6.8406	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	7.3679	7.9296	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	16.0379	18.1349	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	19.9209	22.8971	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	39.3541	47.1047	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1827.2113	1744.7106	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	56.1113	68.1106	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	60.2165	73.6201	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	1417.6372	1347.3087	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	116.5372	140.7087	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	984.3633	932.1697	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	951.9407	901.4259	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	859.0239	813.5445	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	772.6764	732.1467	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	495.9371	473.5393	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Put	39	724.8371	796.9393	0.0000	0.0000	39	0.00		
	Mar 2016	ZAEU	21.90 Call	39	8.3483	0.0000	0.0000	0.0000	39	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	49.6236	57.2660	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1416.0405	1355.6906	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	612.9091	652.2318	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,922	831.8596	884.9876	0.0000	0.0000	0	0.00		

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Dec 2016	ZAEU	20.80 Call	2,912	597.4891	581.8788	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,922	506.0452	497.5986	0.0000	0.0000	0	0.00		
			333,270					78.00	0.00	4634160.00	0.00
	<b>Total</b>		<b>418,964</b>					<b>1,743.00</b>	<b>27,896,515.50</b>	12431038.00	101477244594.40
<b>Future</b>											
Mar 2016	ZAFR	Future	6,452	15.4363	15.4123	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490846.00	4757174149.00
	<b>Total</b>		<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	490846.00	4757174149.00
<b>Future</b>											
Mar 2016	ZAGB	Future	33,556	22.7764	22.7678	22.8514	22.7760	195	4,453,299.20		
Jun 2016	ZAGB	Future	848	23.1735	23.1624	23.2050	23.2050	192	4,455,360.00		
Sep 2016	ZAGB	Future	225	23.6168	23.6043	0.0000	0.0000	0	0.00		
			34,629					387.00	8,908,659.20	5364365.00	82887945355.70
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	64.8800	72.0642	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	393.1876	411.1603	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1560550.00	0.00
	<b>Total</b>		<b>66,929</b>					<b>387.00</b>	<b>8,908,659.20</b>	6924915.00	82887945355.70
<b>Future</b>											
Mar 2016	ZAJY	Future	6,938	0.1263	0.1259	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1288	0.1284	0.0000	0.0000	0	0.00		
			11,526					0.00	0.00	706025.00	7305261749.00
	<b>Total</b>		<b>11,526</b>					<b>0.00</b>	<b>0.00</b>	706025.00	7305261749.00
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1465	0.1467	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12853.00	167326730.00
	<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12853.00	167326730.00
<b>Future</b>											
Mar 2016	ZAUM	Future	1,279	15.2673	15.2757	15.3364	15.2135	40	61,096,950.00		
Jun 2016	ZAUM	Future	151	15.5271	15.5352	15.5444	15.4597	22	34,031,280.00		
Sep 2016	ZAUM	Future	80	15.8143	15.8226	0.0000	0.0000	0	0.00		
			1,510					62.00	95,128,230.00	114306.00	121928779700.00
	<b>Total</b>		<b>1,510</b>					<b>62.00</b>	<b>95,128,230.00</b>	118829.00	121928779700.00
<b>Future</b>											
Mar 2016	ZAUS	Future	1,005,825	15.2673	15.2757	15.3402	15.2222	18,410	281,542,262.50		

<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	Future	46,032	15.5271	15.5352	15.6020	15.5234	2,874	44,704,412.00		
Sep 2016	ZAUS	Future	33,414	15.8143	15.8226	15.8837	15.8837	900	14,295,330.00		
Dec 2016	ZAUS	Future	6,418	16.0963	16.1039	0.0000	0.0000	0	0.00		
			<u>1,091,689</u>					<u>22,184.00</u>	<u>340,542,004.50</u>	<u>101599409.00</u>	<u>1054737004617.60</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	2.8709	4.6049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	3.0422	4.8290	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	3.8364	5.8426	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	3.9723	6.0125	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	4.3590	6.4908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	4.5664	6.7446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	4.8399	7.0764	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	5.5014	7.8676	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	6.7403	9.1423	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2728.0390	2739.6674	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	14.4689	18.3363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2483.1790	2495.6642	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	19.9864	24.6471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	25.0686	30.3468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2096.3987	2110.5085	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	31.7976	37.7714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1812.3773	1827.8382	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1765.7199	1781.4088	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	0	54.2434	61.8956	0.0000	0.0000	250	0.00
Mar 2016	ZAUS	13.75 Put	4,000	64.2076	72.3717	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1572.7416	1589.3927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1418.2478	1436.5552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	92.5574	102.5583	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1368.2320	1387.0953	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1286.6592	1306.4430	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	140.1537	152.4347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1199.6681	1220.4381	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	153.8249	166.6279	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1123.2255	1144.8525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	985.3686	1008.4644	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	218.0686	232.7644	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	925.9923	948.4140	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	856.8819	880.0223	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	289.5819	304.3223	0.0000	0.0000	600	0.00
Mar 2016	ZAUS	14.75 Call	29,370	826.7332	850.1648	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	415.6654	431.7693	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	420.4812	436.6156	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	15,000	425.3249	441.4945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	0	672.4099	697.0384	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	15.04 Put	3,000	440.0483	456.3062	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	5,000	501.6690	518.1873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	590.4611	615.4365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	559.5503	584.2345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	459.9579	483.4653	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	453.0384	476.4677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	449.6148	473.0070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	446.2162	469.5677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	439.4932	462.7642	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	436.1685	459.3999	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	389.1556	411.6899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	360.6298	382.6405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	1054.4361	1067.1855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	276.7147	296.3672	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	249.1749	267.7589	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	221.2448	238.6092	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	184.1845	199.6982	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.6632	12.2131	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	36.8877	38.8523	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	43.6384	46.0863	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	62.0360	65.8026	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2127.0076	2141.4941	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	99.9076	106.2941	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	104.4571	111.1469	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	261.3171	275.0624	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	338.8750	353.8232	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	473.5088	489.5546	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1107.2956	1131.5464	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1070.6024	1094.9126	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	629.7412	651.3956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	592.1973	613.2273	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	515.4608	534.9830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	431.0704	448.5137	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	407.3142	424.0876	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	258.7937	270.9812	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	247.8762	259.6561	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	85.8675	104.9649	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	416.2428	435.9435	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	598.6403	611.7268	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	560.6326	572.7472	0.0000	0.0000	0	0.00



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Sep 2016	ZAUS	19.55 Call	17,500	338.7313	342.5945	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	16.1211	17.5757	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	134.8890	147.3479	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.98 Put	1,700	639.2251	657.3573	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	647.6589	665.7754	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,870	745.1344	763.1790	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1545.6458	1571.0609	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	673.3740	689.2795	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	608.8245	623.3770	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	597.7563	612.0219	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	595.7563	609.9524	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	581.2748	594.9383	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,188	572.0900	585.4075	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	531.2501	542.9305	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	526.8685	538.3624	0.0000	0.0000	0	0.00	
			<u>1,139,567</u>					<u>1,350.00</u>	<u>0.00</u>	<u>21566953.00</u>
	<b>Total</b>		<b><u>2,231,256</u></b>					<b><u>23,534.00</u></b>	<b><u>340,542,004.50</u></b>	<u>123166362.00</u>
										<u>1054737004617.60</u>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.3015	1.3006	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>
	<b>Total</b>		<b><u>1</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<u>23399.00</u>
										<u>167046491.00</u>
										<u>167046491.00</u>
	<b>Grand Total</b>		<b><u>3,185,881</u></b>					<b><u>29,796.00</u></b>	<b><u>520195701.00</u></b>	<u>165,510,213</u>
										<u>1,473,939,146,294.10</u>