



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.4475	11.3197	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77003.00	729621256.10
		Total	3					0.00	0.00	146003.00	729621256.10
Future											
Feb 2016	DAEU	Future	34	17.2529	17.1380	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.2895	17.1742	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	2287.7666	2174.1469	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2218.1148	2104.6611	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	5.0158	6.4087	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1639.1542	1528.8716	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	17.1318	16.0225	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1237.6226	1138.1454	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		Total	2,439					0.00	0.00	389247.00	1275465246.90
Future											
Jan 2016	DAGB	Future	15	23.1866	23.0451	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.3822	23.2400	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.3952	23.2529	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.4260	23.2833	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35491.00	539942215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	338.3875	361.2729	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1061.0382	1010.3534	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,812					0.00	0.00	191572.00	539942215.70

<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>
Future									
Jan 2016	DAUS	Future	4,393	15.6415	15.5330	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	15.6444	15.5359	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	15.6903	15.5822	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	106	15.7311	15.6228	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	15.7725	15.6634	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	15.7813	15.6721	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	15.8020	15.6925	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.8139	15.7043	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	15.8258	15.7161	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	15.9184	15.8080	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.0034	15.8920	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.0580	15.9459	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.0854	15.9729	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.3899	16.2738	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.6879	16.5682	0.0000	0.0000	0	0.00
			<u>8,025</u>					<u>0.00</u>	<u>0.00</u>
									<u>3498463.00</u>
									<u>35787179729.40</u>
Option									
Jan 2016	DAUS	14.97 Call	5,000	666.3728	556.0192	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	656.8375	546.6010	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	525.7190	418.0702	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	6.5994	8.6330	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	14.4814	24.0411	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	20.2378	35.5405	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	681.0651	592.7189	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	30.9651	51.0189	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0774	0.0916	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	2.0491	2.4731	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1223.0798	1121.2707	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	519.1998	452.9070	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	3.6528	4.3534	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1441.4192	1337.0412	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	21.5332	28.9906	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.1387	0.1927	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	575.8808	514.6660	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1835.2782	1730.1900	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	26.4531	37.1445	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	951.5883	871.4329	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.4862	0.6810	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	9.4950	11.7463	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1036.7034	954.1977	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	15.64 Call	150	519.9151	468.0227	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	19.2473	24.0010	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1252.4422	1163.2304	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1262.2260	1173.5031	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1253.7500	1165.3013	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1245.2976	1157.1249	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	15.5210	18.5295	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1303.3921	1215.5449	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	27.6781	32.6953	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1073.7408	995.8516	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.1060	3.2367	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	24.1156	28.0593	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	915.2020	847.6866	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	553.6008	509.8009	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	61.5032	68.3610	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	911.3948	849.2700	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.2683	5.5572	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	35.4326	39.7050	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	822.9299	766.8829	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	562.1352	522.4415	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	112.8662	127.0426	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	962.0267	901.3674	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.0240	7.2319	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	44.3455	51.1520	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	751.4163	705.1643	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	560.1150	524.0249	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.7651	10.2882	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1108.9863	1046.7568	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	201.2278	226.5951	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	950.9069	896.1695	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	389.3414	428.5474	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	682.5269	642.7564	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.7027	8.9626	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	50.5107	56.8018	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	702.9956	662.6993	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	582.9548	549.0198	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	10.8775	10.9462	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	51.4198	61.2620	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	659.5723	624.3542	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	582.3405	550.7421	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	17.1835	18.1492	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1337.3340	1273.9850	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>		
Aug 2016	DAUS	11.80 Put	250	13.2229	13.6690	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	49.9174	63.9845	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	621.3290	590.2847	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	574.2206	544.0374	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	644.8599	613.7433	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	86.0329	101.4541	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	756.3704	720.4425	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	385.4515	417.4458	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	484.1997	459.1053	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	15.8468	16.0735	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	55.4824	61.3763	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	606.1134	576.2102	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	576.0019	547.5677	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.0091	17.7657	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	58.5862	59.7119	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	592.3029	564.7916	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	579.0702	552.1082	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.5757	19.5245	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	57.7668	60.3593	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	583.5551	558.3196	0.0000	0.0000	0	0.00		
			<u>388,286</u>					<i>0.00</i>	<i>0.00</i>	<i>6548603.00</i>	<i>0.00</i>
Total			396,311					0.00	0.00	10047066.00	35787179729.40
Future											
Mar 2016	EUUS	Future	4,406	1.0943	1.0946	0.0000	0.0000	0	0.00		
			<u>4,406</u>					<i>0.00</i>	<i>0.00</i>	<i>219916.00</i>	<i>2499937448.00</i>
Total			4,406					0.00	0.00	219916.00	2499937448.00
Future											
Mar 2016	ZAAD	Future	13,563	11.5398	11.4107	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,608	11.6927	11.5604	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.8696	11.7337	0.0000	0.0000	0	0.00		
			<u>16,671</u>					<i>0.00</i>	<i>0.00</i>	<i>2749634.00</i>	<i>22272677693.20</i>
Option											
Mar 2016	ZAAD	9.80 Put	200	12.3301	13.8590	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1175.6299	1057.1175	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	432.1532	358.6431	0.0000	0.0000	0	0.00		
			<u>600</u>					<i>0.00</i>	<i>0.00</i>	<i>31777.00</i>	<i>0.00</i>
Total			17,271					0.00	0.00	2781411.00	22272677693.20

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Mar 2016	ZACA	Future	2	11.4009	11.2920	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											
Mar 2016	ZACR	Future	158	2.3841	2.3686	0.0000	0.0000	0	0.00		
			158					0.00	0.00	56887.00	1234459165.00
		Total	158					0.00	0.00	56887.00	1234459165.00
Future											
Mar 2016	ZAEU	Future	69,611	17.3157	17.2001	17.2936	17.2170	40	689,838.20		
Jun 2016	ZAEU	Future	5,522	17.6662	17.5472	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,030	18.0667	17.9437	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.4720	18.3442	0.0000	0.0000	0	0.00		
			85,663					40.00	689,838.20	7797699.00	101491314989.90
Option											
Mar 2016	ZAEU	13.05 Put	18,000	2.3246	2.6102	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	2.8427	3.2001	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	6.6908	7.4714	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	8.1844	9.1656	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	15.5378	17.5613	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2437.5403	2324.8983	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	21.8403	24.7983	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	23.3873	26.5783	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1983.1525	1872.9055	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	37.4525	42.8055	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1460.4628	1360.5990	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1418.5858	1319.8058	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1296.1346	1200.8640	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1178.8150	1087.4278	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.76 Call	1,275	861.9334	786.6078	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	778.6867	707.9996	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	22.0273	25.4573	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1903.6258	1804.8565	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	405.3612	432.4104	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	565.0016	602.6512	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	728.9356	700.9504	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	561.9778	544.1906	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4635669.00	0.00
		Total	420,208					40.00	689,838.20	12433368.00	101491314989.90

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Mar 2016	ZAFR	Future	6,452	16.0207	15.9171	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490846.00</u>	<u>4757174149.00</u>
		Total	6,452					0.00	0.00	490846.00	4757174149.00
Future											
Mar 2016	ZAGB	Future	33,567	23.4571	23.3142	23.4750	23.2990	1,013	23,761,975.20		
Jun 2016	ZAGB	Future	858	23.8727	23.7309	23.9086	23.8250	20	477,336.00		
Sep 2016	ZAGB	Future	225	24.3401	24.1895	0.0000	0.0000	0	0.00		
			<u>34,650</u>					<u>1,033.00</u>	<u>24,239,311.20</u>	<u>5366571.00</u>	<u>82939355096.60</u>
Option											
Mar 2016	ZAGB	20.75 Put	21,300	78.5695	77.9771	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	663.2114	603.9279	0.0000	0.0000	0	0.00		
			<u>32,300</u>					<u>0.00</u>	<u>0.00</u>	<u>1560550.00</u>	<u>0.00</u>
		Total	66,950					1,033.00	24,239,311.20	6927121.00	82939355096.60
Future											
Mar 2016	ZAJY	Future	6,938	0.1317	0.1305	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1343	0.1331	0.0000	0.0000	0	0.00		
			<u>11,526</u>					<u>0.00</u>	<u>0.00</u>	<u>706025.00</u>	<u>7305261749.00</u>
		Total	11,526					0.00	0.00	706025.00	7305261749.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1514	0.1514	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12853.00</u>	<u>167326730.00</u>
		Total	1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,279	15.8228	15.7131	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	151	16.0975	15.9849	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	80	16.4025	16.2862	0.0000	0.0000	0	0.00		
			<u>1,510</u>					<u>0.00</u>	<u>0.00</u>	<u>114344.00</u>	<u>121987709460.00</u>
		Total	1,510					0.00	0.00	118867.00	121987709460.00
Future											
Mar 2016	ZAUS	Future	1,005,277	15.8228	15.7131	15.8250	15.7254	5,852	92,216,951.70		
Jun 2016	ZAUS	Future	49,326	16.0975	15.9849	16.1005	16.0250	1,105	17,724,517.50		
Sep 2016	ZAUS	Future	33,674	16.4025	16.2862	0.0000	0.0000	250	4,095,575.00		
Dec 2016	ZAUS	Future	6,418	16.7047	16.5848	0.0000	0.0000	0	0.00		
			<u>1,094,695</u>					<u>7,207.00</u>	<u>114,037,044.20</u>	<u>101694053.00</u>	<u>1056206450860.10</u>
Option											

<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	11.55 Put	42,370	1.1456	1.3761	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	1.2381	1.4860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	1.6844	2.0154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	1.7634	2.1090	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	1.9918	2.3793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	2.1164	2.5267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	2.2827	2.7232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	2.6938	3.2086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	3.3705	4.0060	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3277.9709	3169.2217	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	6.7101	7.8741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3030.0428	2921.6241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	8.7672	10.3902	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	10.6127	12.6599	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2634.8553	2527.5400	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	13.0138	15.6247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2340.4811	2234.5114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2291.6491	2185.9624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	24.3540	29.7099	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2087.4680	1983.2015	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1913.8867	1811.1926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	31.4894	38.5937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1856.3822	1754.2995	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1761.0004	1660.0447	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	43.4809	55.4664	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1657.2171	1559.6928	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	49.3360	62.4970	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1567.4747	1471.9707	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1401.9857	1310.8471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	79.1857	97.7471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1326.1801	1237.3392	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1236.0320	1150.1894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	113.2320	137.0894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1196.0218	1111.6072	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	180.2808	214.7461	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	183.0046	218.0021	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	185.9478	221.2922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	194.9963	231.3486	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	0	234.0483	274.4587	0.0000	0.0000	2,500	0.00
Mar 2016	ZAUS	15.20 Call	500	870.8896	802.9627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	826.7102	761.1655	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	676.5633	619.7501	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	15.55 Call	10,000	665.9176	609.7649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	660.6443	604.8180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	655.4029	599.9052	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	645.0160	590.1704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	639.8702	585.3483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	566.4571	517.7701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	522.4480	477.8613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	640.7935	710.1730	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	394.7365	359.5833	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	352.5065	320.6180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	309.6747	281.1690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	253.0371	229.4522	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	9.9126	10.3383	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	16.8241	20.0389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	19.9285	23.6424	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	28.5470	33.5775	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2644.4715	2539.4782	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	46.9715	54.5782	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	49.2444	57.1511	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	134.9515	152.5735	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	182.0415	205.6417	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	272.0082	303.5811	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1463.5726	1384.4786	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1415.7313	1338.3543	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	830.6882	782.5521	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	780.0950	734.4510	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	675.1013	634.7526	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	558.0523	524.2513	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	525.5051	493.4409	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	332.1942	309.5905	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	317.3616	295.6194	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	29.3087	34.6947	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	246.4223	273.9967	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	740.2233	704.9014	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	693.0423	659.8149	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	387.1119	367.0525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.8878	19.4217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	55.2608	67.4197	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	443.6109	474.6311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	450.2649	481.7210	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	520.1876	556.0893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1900.9597	1821.5573	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>	
Dec 2016	ZAUS	18.45 Call	1,700	807.2114	774.0678	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	724.5393	694.5878	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	709.1405	679.7851	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	705.7802	676.5581	0.0000	0.0000	2,310	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	681.3292	653.0583	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	665.7244	638.0575	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	596.8241	576.3238	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	590.9867	570.6979	0.0000	0.0000	0	0.00	
			<u>1,134,797</u>					<u>4,810.00</u>	<u>0.00</u>	<u>21576983.00</u>
		Total	2,229,492					12,017.00	114,037,044.20	123271036.00
										1056206450860.10
Future										
Mar 2016	ZAZW	Future	1	1.3714	1.3495	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
										167046491.00
		Grand Total	3,182,807					13,090.00	138966193.60	165,621,665
										1,475,543,852,371.10