



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.4143	17.6247	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.4183	17.6287	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.4243	17.6348	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.4421	17.6535	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.4791	17.6897	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.4984	17.7088	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.5303	17.7411	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>0.00</u>	<u>0.00</u>	<u>102 381.00</u>	<u>1 288 785 645.40</u>
Option											
Feb 2016	DAEU	15.40 Put	100	0.0431	0.0989	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1339.8944	1546.6086	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>289 600.00</u>	<u>0.00</u>
Total			742					0.00	0.00	391 981.00	1 288 785 645.40
Future											
Feb 2016	DAGB	Future	163	22.3246	22.6122	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.3373	22.6249	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	22.3671	22.6548	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	121	22.5361	22.8237	0.0000	0.0000	0	0.00		
			<u>455</u>					<u>0.00</u>	<u>0.00</u>	<u>35 896.00</u>	<u>549 554 906.30</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	533.4218	461.8864	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	695.7150	776.0704	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156 081.00</u>	<u>0.00</u>
Total			24,983					0.00	0.00	191 977.00	549 554 906.30
Future											
Feb 2016	DAUS	Future	392	15.6586	15.8149	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.6675	15.8238	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	467	15.6764	15.8327	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	DAUS	Future	301	15.6883	15.8446	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.7002	15.8564	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.7121	15.8683	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.7538	15.9100	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	359	15.7598	15.9160	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.7717	15.9279	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.7927	15.9488	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,256	15.8047	15.9607	0.0000	0.0000	2	31,811.00		
Apr 2016	DAUS	Future	700	15.8196	15.9756	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.8465	16.0024	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.8614	16.0172	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.8883	16.0440	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.8973	16.0529	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9003	16.0559	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.9429	16.0989	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.9705	16.1267	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.1754	16.3330	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.2746	16.4329	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.5673	16.7268	0.0000	0.0000	0	0.00		
			<u>8,120</u>					<u>2.00</u>	<u>31,811.00</u>	<u>3 619 176.00</u>	<u>37 762 076 345.40</u>

Option

Feb 2016	DAUS	13.93 Call	3,600	1711.0579	1864.3097	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	0.2139	0.2366	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	736.6914	889.6707	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	42.2583	99.4730	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.82 Call	1,000	93.7742	166.6792	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	87.5384	0.0000	0.0000	0.0000	2,000	0.00
Feb 2016	DAUS	11.80 Put	250	0.0140	0.0177	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.2373	0.2260	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	823.0467	978.3986	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	192.5116	296.3276	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	0.9840	1.3157	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1074.8356	1230.2655	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	70.3916	113.6095	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	62.3991	99.1250	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1085.8583	1239.1858	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1076.1536	1229.3936	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1066.4560	1219.6061	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	340.9501	447.8914	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	171.4287	0.0000	0.0000	0.0000	4,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	1.5270	1.1809	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1121.0521	1264.0593	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.67 Put	19,744	6.1351	4.8123	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	871.6851	999.6875	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1915	0.1663	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.2365	5.1747	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	704.0715	815.9294	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	337.1880	403.6880	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	413.4188	490.6877	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	299.0504	357.7911	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	29.8071	27.0876	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	714.8717	820.3280	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	161.4009	195.7929	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	239.7953	284.3320	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.5409	1.4819	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	18.9482	16.8787	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	630.5375	725.5234	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	378.1199	442.0745	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	270.6551	319.5584	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	76.3763	67.1022	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	782.9810	885.6169	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.8008	3.6897	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	31.5687	26.8523	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	586.3478	661.4416	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	405.2664	460.1336	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.0609	5.8312	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	951.3735	1054.7142	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	169.9553	147.5296	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	791.9243	882.6500	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	356.8564	316.0248	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	539.1514	599.8470	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.8736	5.6774	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	42.2018	34.5559	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	560.7160	622.3586	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	447.4724	496.8194	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1166.4864	1074.5530	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	324.4278	358.6089	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.4389	7.1476	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	47.4123	37.0988	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	533.8342	585.2253	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	461.1103	505.9275	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	13.4977	12.6190	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1208.2511	1305.8591	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.0125	9.6781	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	13.50 Put	150	54.2880	45.3738	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	509.8481	555.0773	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	464.2197	506.9631	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	95.7580	79.9313	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	643.4044	697.8322	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	378.4289	339.6373	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	385.9903	420.8056	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.8575	13.0867	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	71.6538	59.9399	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	505.3628	548.4246	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	476.6202	517.5999	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	15.6963	14.7383	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	82.6844	69.8191	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	495.7018	536.4826	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	482.9214	522.8474	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.2160	16.0434	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	91.1349	79.1008	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	489.0146	528.0777	0.0000	0.0000	0	0.00		
			<u>400,244</u>					<u>6,000.00</u>	<u>0.00</u>	<u>6 884 161.00</u>	<u>0.00</u>
Total			408,364					6,002.00	31,811.00	10 503 337.00	37 762 076 345.40
Future											
Mar 2016	EUUS	Future	2	1.1129	1.1152	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232 307.00</u>	<u>2 635 734 429.00</u>
Total			2					0.00	0.00	232 307.00	2 635 734 429.00
Future											
Mar 2016	ZAAD	Future	13,313	11.1783	11.2891	11.2800	11.1770	240	2,702,570.00		
Jun 2016	ZAAD	Future	3,067	11.3228	11.4333	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	600	11.4905	11.6017	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	152	11.6563	11.7686	0.0000	0.0000	0	0.00		
			<u>17,132</u>					<u>240.00</u>	<u>2,702,570.00</u>	<u>2 763 822.00</u>	<u>22 436 275 057.60</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	0.9625	0.5902	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	786.6729	894.8889	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	42.1628	25.4511	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	86.1941	121.2298	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	83.4756	117.6553	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	2.2113	3.0659	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32 377.00</u>	<u>0.00</u>
Total			18,332					240.00	2,702,570.00	2 796 199.00	22 436 275 057.60

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Future										
Jun 2016	ZACR	Future	22,550	2.4103	2.4427	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86 204.00</u>
		Total	22,550					0.00	0.00	86 204.00
Future										
Mar 2016	ZAEU	Future	75,776	17.4828	17.6934	17.7040	17.4988	1,150	20,259,662.00	
Jun 2016	ZAEU	Future	42,267	17.8397	18.0511	17.9174	17.9174	20	358,348.00	
Sep 2016	ZAEU	Future	9,388	18.2421	18.4570	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.6393	18.8571	0.0000	0.0000	765	14,274,900.00	
			<u>131,931</u>					<u>1,935.00</u>	<u>34,892,910.00</u>	<u>7 974 991.00</u>
										<u>104 752 249 167.80</u>
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.1627	0.1175	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.2300	0.1657	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.9669	0.6905	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	1.3708	1.0080	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	2.5696	2.1234	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2586.4410	2796.3978	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	3.6410	2.9978	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	3.9110	3.2169	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2119.3017	2328.6951	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	6.5017	5.2951	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1552.5513	1754.8002	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1505.5585	1706.6718	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1366.8965	1563.8987	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1232.3808	1424.1105	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	753.1764	911.5803	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.9358	16.6198	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2037.8993	2224.2945	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	422.9953	385.0927	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	567.2742	515.8690	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	768.8226	847.4972	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	582.8307	645.3725	0.0000	0.0000	0	0.00	
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4 636 944.00</u>
		Total	465,201					1,935.00	34,892,910.00	12 611 935.00
										104 752 249 167.80
Future										
Mar 2016	ZAFR	Future	6,657	15.8372	16.0680	0.0000	0.0000	0	0.00	
			<u>6,657</u>					<u>0.00</u>	<u>0.00</u>	<u>491 841.00</u>
		Total	6,657					0.00	0.00	491 841.00

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Future										
Mar 2016	ZAGB	Future	39,745	22.3969	22.6845	22.6753	22.4149	1,204	27,074,415.10	
Jun 2016	ZAGB	Future	4,301	22.7962	23.0844	23.1246	22.8261	27	619,967.80	
Sep 2016	ZAGB	Future	900	23.2461	23.5380	0.0000	0.0000	0	0.00	
			<u>44,946</u>					<u>1,231.00</u>	<u>27,694,382.90</u>	<u>5 411 067.00</u>
										<u>83 989 397 645.30</u>
Option										
Mar 2016	ZAGB	20.75 Put	21,300	50.4607	30.3542	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	352.2666	241.7858	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	1013.8909	807.4513	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	115.4897	157.7058	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	28.6049	37.9873	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	599.1189	687.6986	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	247.7244	289.7874	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	129.0335	120.7097	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1372.5875	1248.3737	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	887.9892	970.9432	0.0000	0.0000	0	0.00	
			<u>56,749</u>					<u>0.00</u>	<u>0.00</u>	<u>1 605 745.00</u>
		Total	101,695					1,231.00	27,694,382.90	7 016 812.00
										83 989 397 645.30
Future										
Jun 2016	ZAHK	Future	3,381	2.0518	2.0711	0.0000	0.0000	0	0.00	
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>	<u>3 381.00</u>
		Total	3,381					0.00	0.00	3 381.00
										74 030 376.00
Future										
Mar 2016	ZAJY	Future	5,671	0.1376	0.1393	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	5,474	0.1404	0.1422	0.1431	0.1405	992	13,987,245.60	
Sep 2016	ZAJY	Future	1,056	0.1436	0.1454	0.0000	0.0000	0	0.00	
			<u>12,201</u>					<u>992.00</u>	<u>13,987,245.60</u>	<u>714 719.00</u>
		Total	12,201					992.00	13,987,245.60	714 719.00
										7 427 204 911.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1538	0.1550	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12 853.00</u>
		Total	1,266					0.00	0.00	12 853.00
										167 326 730.00
Future										
Mar 2016	ZAUM	Future	1,152	15.7091	15.8653	15.9121	15.7638	20	31,635,200.00	
Jun 2016	ZAUM	Future	227	15.9827	16.1390	16.0425	16.0425	5	8,021,250.00	
Sep 2016	ZAUM	Future	127	16.2875	16.4458	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	20	16.5841	16.7435	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,526					25.00	39,656,450.00	117 787.00	127 630 909 100.00
	Total		1,526					25.00	39,656,450.00	122 310.00	127 630 909 100.00
Future											
Mar 2016	ZAUS	Future	935,811	15.7091	15.8653	15.9551	15.7100	50,085	792,133,272.30		
Jun 2016	ZAUS	Future	186,194	15.9827	16.1390	16.2337	15.9784	17,880	287,577,586.30		
Sep 2016	ZAUS	Future	135,999	16.2875	16.4458	16.3000	16.3000	5	81,500.00		
Dec 2016	ZAUS	Future	14,708	16.5841	16.7435	16.6400	16.6400	5,200	86,954,400.00		
			1,272,712					73,170.00	1,166,746,758.60	103 986 091.00	1 094 021 177 899.10
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0304	0.0266	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0337	0.0295	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0514	0.0445	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0547	0.0473	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0648	0.0557	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0704	0.0605	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0782	0.0670	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.0985	0.0839	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.1349	0.1139	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3159.3480	3315.5061	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.3549	0.3025	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	2909.4978	3065.6393	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.5298	0.4529	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	0.7078	0.6057	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2509.9600	2666.0363	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	0.9673	0.8282	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2210.6576	2366.6319	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2160.8223	2316.7719	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	2.5869	2.2030	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1951.7405	2107.5482	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1772.9354	1928.5499	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	3.9166	3.3176	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1713.4503	1868.9789	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1614.4756	1769.8292	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	7.2408	5.5853	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1506.6195	1661.0041	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	9.0554	6.4191	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1409.9508	1562.9199	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1229.7541	1379.4536	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	20.6541	14.1536	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1146.4785	1293.9495	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1047.0112	1191.0442	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	14.70 Put	1,600	37.9112	25.7442	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1002.7646	1144.9500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	50.0886	34.0388	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	81.9866	55.8762	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	84.0399	57.2820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	86.1308	58.7160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	92.6315	63.1912	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	642.5254	759.3887	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	593.8113	705.9956	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	219.7176	162.8283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	432.6046	525.9285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	421.5282	513.3408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	416.0624	507.1162	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	410.6444	500.9401	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	399.9502	488.7257	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	394.6754	482.6908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	335.4362	259.6426	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	322.3106	397.8538	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	281.2891	347.2465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	422.1891	331.9465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	227.8608	283.5705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	518.7608	418.2705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	170.2287	213.8444	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	137.9284	174.2404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	857.4457	732.4968	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	107.8684	137.0094	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	99.7211	126.9397	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	72.5017	92.9635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1113.4017	977.6635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1202.5744	1063.9930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1247.7550	1107.8863	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	48.2758	62.2808	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1339.1758	1196.9808	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	35.8780	46.4417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	24.1834	31.7918	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	5.5470	7.3240	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.4638	6.2368	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.6878	11.0031	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.1473	13.0783	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	22.9975	18.9178	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2520.4921	2670.7274	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	37.7921	31.7274	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.53 Put	36,230	39.6316	33.3336	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	111.2423	97.0754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	154.7363	134.0628	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	238.1381	208.3445	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1313.5511	1437.7307	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	272.7421	239.4259	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1264.5957	1386.6696	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	759.4033	845.4048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	733.4515	658.9527	0.0000	0.0000	15,300	0.00
Jun 2016	ZAUS	16.10 Call	3,000	675.6287	752.7657	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	835.8433	754.1777	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	626.1438	698.6611	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	892.5226	807.6924	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1051.4851	958.5889	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	524.8181	587.2535	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1156.2368	1058.5975	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1355.0092	1248.7823	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	415.3035	465.1116	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	410.5392	459.8171	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	385.3336	431.7884	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	223.9558	252.6070	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	215.0315	242.5699	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	202.9407	228.9577	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	158.7768	179.1261	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	43.1812	34.9416	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	250.7556	219.5929	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	631.5186	684.2224	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	586.1899	635.2611	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	298.2550	325.4547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.2854	17.4844	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	59.2199	50.5571	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	73.3932	63.0879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	92.5831	80.1763	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	354.0710	320.1352	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	440.1292	408.0846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	463.2493	429.8820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	469.9927	436.2392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	540.7561	503.1107	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1801.7253	1919.4584	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	658.3711	614.6341	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	801.3655	745.3775	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	904.6419	844.1360	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.20 Put	500	1013.9980	949.0425	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1170.8301	1100.0017	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1207.0546	1134.9431	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1305.4748	1230.5264	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1349.4043	1273.3465	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1858.2646	1766.4351	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	708.9670	761.7559	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	627.2631	674.2668	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	612.0798	657.9825	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	608.7727	654.4352	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	584.6984	628.6039	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	569.3512	612.1247	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	510.5911	544.7055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	505.5026	537.8474	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	499.5192	531.3785	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	486.0846	516.8367	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	474.2292	504.0003	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	467.2202	496.4033	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	455.4378	483.6433	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	450.5765	478.3758	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	411.3293	435.8149	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	404.8738	428.8064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	387.3589	412.9823	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	379.5741	409.2301	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1379.1578	1308.3391	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	537.5917	565.1868	0.0000	0.0000	0	0.00		
			<u>1,799,791</u>					<u>15,300.00</u>	<u>0.00</u>	<u>22 614 675.00</u>	<u>0.00</u>
		Total	3,072,503					88,470.00	1,166,746,758.60	126 600 766.00	1 094 021 177 899.10
Future											
Mar 2016	ZAZW	Future	1	1.3522	1.3610	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	4,139,404					98,895.00	1 285 712 128.10	169,684,131	1,526,561,693,565.80