



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	10.8337	11.0957	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	16.6407	17.0547	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.6747	17.0897	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101539.00	1273662134.10
<b>Option</b>											
Dec 2015	DAEU	15.30 Put	100	13.1516	10.0043	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	765.4643	1159.9177	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1690.5356	2102.4207	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1621.9243	2033.2044	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	29.4278	15.5688	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1098.8356	1474.0778	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	90.3548	53.7869	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	818.4137	1137.6886	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>	389139.00	1273662134.10
<b>Future</b>											
Jan 2016	DAGB	Future	15	22.7577	23.2454	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.9486	23.4369	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9610	23.4495	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.9895	23.4788	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35488.00	539874790.70
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	443.0188	382.1118	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1001.0057	1134.1023	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>	191569.00	539874790.70	
<b>Option</b>												
	Dec 2015	DANZ	9.34 Put	10,000	0.6738	1.9275	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10000.00	0.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	10000.00	0.00	
<b>Future</b>												
	Dec 2015	DAUS	Future	250	14.9730	15.2885	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	4,393	15.0292	15.3521	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	1,176	15.0321	15.3550	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	106	15.1156	15.4395	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	392	15.1538	15.4785	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	133	15.1620	15.4869	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	187	15.1809	15.5064	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	15.1917	15.5175	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	50	15.2025	15.5287	0.0000	0.0000	0	0.00		
	Apr 2016	DAUS	Future	50	15.2817	15.6193	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	50	15.3528	15.7013	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	230	15.3985	15.7541	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	15.4213	15.7805	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	15.7109	16.0814	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	16.0168	16.3808	0.0000	0.0000	0	0.00		
				8,063					0.00	0.00	3482552.00	35545701807.40
<b>Option</b>												
	Dec 2015	DAUS	14.41 Call	5,000	565.0050	879.7527	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.42 Call	10,000	555.6210	869.9322	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	10.80 Put	300	0.0444	0.0113	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	11.15 Put	250	0.0466	0.0156	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.15 Call	250	838.3619	1150.9086	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	17.87 Call	300	1.2273	1.4470	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.89 Call	0	1097.8730	1409.1966	0.0000	0.0000	15,000	0.00		
	Dec 2015	DAUS	14.43 Call	0	595.6527	887.6286	0.0000	0.0000	15,000	0.00		
	Dec 2015	DAUS	13.50 Put	100	12.3793	5.4775	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.92 Call	100	1087.7652	1404.3777	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	15.12 Call	5,000	258.0374	447.8798	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.10 Put	0	51.5146	30.8924	0.0000	0.0000	10,000	0.00		
	Jan 2016	DAUS	14.40 Put	10,000	105.5945	64.0486	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.80 Put	10,000	240.8927	151.4829	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.90 Put	10,000	286.2322	0.0000	0.0000	0.0000	10,000	0.00		
	Jan 2016	DAUS	15.00 Call	10,000	374.0050	581.4101	0.0000	0.0000	10,000	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	15.00 Put	10,000	336.2050	220.5101	0.0000	0.0000	10,000	0.00
Jan 2016	DAUS	11.80 Put	250	1.0692	1.2410	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	12.9513	12.0857	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	750.3371	1012.8169	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	314.8475	478.6865	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	27.7435	18.3621	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	922.6484	1203.9619	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	171.1454	0.0000	0.0000	0.0000	2,000	0.00
Feb 2016	DAUS	11.60 Put	1,000	2.2053	2.1477	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	369.9004	530.0696	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1285.8437	1580.4654	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	157.6701	105.9684	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	611.7102	825.7999	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	5.1160	4.6532	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	41.9084	34.7780	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	676.2703	895.7559	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	350.5435	491.9476	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	91.0469	60.3692	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	832.4380	1075.8898	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	842.3762	1085.3889	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	836.2151	1078.1814	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	830.0839	1071.0014	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	48.3680	38.7960	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	884.4589	1123.3819	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	79.8285	62.7516	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	727.4356	936.4137	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	8.6552	8.6556	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	70.3408	54.2788	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	622.4533	809.9114	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	388.6471	519.5812	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	159.6329	114.3310	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	636.2865	815.3655	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	11.7988	11.4793	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	91.9887	71.7445	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	581.7853	744.7872	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	407.4374	531.1208	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	266.3811	194.9054	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	685.5634	865.0425	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	14.2917	13.8548	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	114.4320	84.9765	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	549.1259	695.4983	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	418.8658	534.8459	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	12.20 Put	1,000	19.5216	18.3019	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	805.5624	997.5410	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.60 Put	8,219	409.3439	312.8939	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	693.9907	865.2505	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	697.5984	550.5316	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	512.8676	643.1389	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	16.0920	16.0995	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	129.8466	91.6322	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	528.8401	661.2955	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	444.9403	559.9674	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	17.4864	18.3657	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	137.1943	99.1558	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	509.0585	630.1593	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	450.4806	563.6330	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	36.2744	26.2838	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1009.2237	1213.9948	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	18.8183	20.3994	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	142.3868	98.8459	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	486.9081	600.4344	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	450.9422	557.4362	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	140.7471	96.1958	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	508.4587	623.5803	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	498.6363	611.8894	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	206.9152	147.9569	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	594.0837	720.9756	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	141.8066	0.0000	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	17.80 Call	10,000	506.5859	0.0000	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	14.95 Put	2,000	623.8619	511.4548	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	392.2199	482.4079	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	19.7966	21.7978	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	139.8943	94.0791	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	487.4689	592.2228	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	465.5448	566.1619	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.8622	22.2018	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	132.5447	89.5187	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	489.8388	585.9102	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	480.1024	574.3535	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.2424	21.9942	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	124.5902	79.1175	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	505.0921	585.1147	0.0000	0.0000	0	0.00		
			<u>436,586</u>					<u>92,000.00</u>	<u>0.00</u>	<u>6477277.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>444,649</b>					<b>92,000.00</b>	<b>0.00</b>	9959829.00	35545701807.40	
<b>Future</b>												
	Mar 2016	EUUS	Future	4,506	1.0986	1.1023	1.1083	1.1018	102	1,123,966.00		
				<u>4,506</u>					<u>102.00</u>	<u>1,123,966.00</u>	219816.00	2498841348.00
			<b>Total</b>	<b>4,506</b>					<b>102.00</b>	<b>1,123,966.00</b>	219816.00	2498841348.00
<b>Future</b>												
	Mar 2016	ZAAD	Future	9,284	10.9127	11.1775	11.1131	10.9652	200	2,207,830.00		
	Jun 2016	ZAAD	Future	250	11.0326	11.3217	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	500	11.1951	11.4906	0.0000	0.0000	0	0.00		
				<u>10,034</u>					<u>200.00</u>	<u>2,207,830.00</u>	2742344.00	22192631963.30
<b>Option</b>												
	Mar 2016	ZAAD	9.80 Put	200	38.2534	30.5480	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	660.3315	875.5527	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	194.6509	293.6821	0.0000	0.0000	0	0.00		
				<u>600</u>					<u>0.00</u>	<u>0.00</u>	31777.00	0.00
			<b>Total</b>	<b>10,634</b>					<b>200.00</b>	<b>2,207,830.00</b>	2774121.00	22192631963.30
<b>Future</b>												
	Mar 2016	ZACA	Future	2	11.0869	11.3101	0.0000	0.0000	0	0.00		
				<u>2</u>					<u>0.00</u>	<u>0.00</u>	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	2.3024	2.3427	0.0000	0.0000	0	0.00		
				<u>158</u>					<u>0.00</u>	<u>0.00</u>	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	68,380	16.6983	17.1141	17.0300	16.6500	4,154	70,068,304.40		
	Jun 2016	ZAEU	Future	5,463	16.9996	17.4559	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	6,030	17.3825	17.8527	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	17.7933	18.2580	0.0000	0.0000	0	0.00		
				<u>84,373</u>					<u>4,154.00</u>	<u>70,068,304.40</u>	7794304.00	101434249504.60
<b>Option</b>												
	Mar 2016	ZAEU	13.05 Put	18,000	6.2857	5.9508	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	7.2731	6.8156	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	16.1103	12.9091	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	20.2627	16.0691	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	41.2837	31.7046	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.90 Call	24,000	1857.7915	2259.0593	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	59.4915	44.9593	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	63.9493	48.1786	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1447.1830	1820.8734	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	118.8830	76.7734	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1011.9098	1342.9144	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	979.5042	1305.0661	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	886.6117	1195.0028	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	800.2167	1091.5818	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	521.5594	747.9619	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	49.1385	34.4118	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1411.6337	1768.0218	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	589.7599	0.0000	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,922	806.4563	668.8566	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	616.6685	0.0000	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,922	524.4935	604.5362	0.0000	0.0000	0	0.00
			<u>333,192</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>417,565</b>					<b>4,154.00</b>	<b>70,068,304.40</b>
									12428386.00
									101434249504.60
<b>Future</b>									
Mar 2016	ZAFR	Future	6,452	15.4692	15.8604	0.0000	0.0000	0	0.00
			<u>6,452</u>					<i>0.00</i>	<i>0.00</i>
	<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	33,542	23.0181	23.5082	23.3417	22.9800	799	18,472,868.90
Jun 2016	ZAGB	Future	656	23.3735	23.9169	23.3720	23.3720	20	467,440.00
Sep 2016	ZAGB	Future	225	23.8254	24.3840	0.0000	0.0000	0	0.00
			<u>34,423</u>					<i>819.00</i>	<i>18,940,308.90</i>
									5362786.00
									82851748128.70
<b>Option</b>									
Mar 2016	ZAGB	20.75 Put	21,300	117.7982	94.7922	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,000	586.5498	723.7606	0.0000	0.0000	0	0.00
			<u>32,300</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>66,723</b>					<b>819.00</b>	<b>18,940,308.90</b>
									6923336.00
									82851748128.70
<b>Future</b>									
Mar 2016	ZAJY	Future	11,148	0.1255	0.1288	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	4,588	0.1278	0.1314	0.0000	0.0000	0	0.00
			<u>15,736</u>					<i>0.00</i>	<i>0.00</i>
	<b>Total</b>		<b>15,736</b>					<b>0.00</b>	<b>0.00</b>
									701815.00
									7253255619.00

<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>		
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1457	0.1495	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>
		<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	1,278	15.1998	15.5259	15.2990	15.1134	833	1,273,222,010.00		
Jun 2016	ZAUM	Future	151	15.4315	15.7922	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	80	15.7229	16.0937	0.0000	0.0000	0	0.00		
			<u>1,509</u>					<u>833.00</u>	<u>1,273,222,010.00</u>	<u>114195.00</u>	<u>121758246320.00</u>
		<b>Total</b>	<b>1,509</b>					<b>833.00</b>	<b>1,273,222,010.00</b>	118718.00	121758246320.00
<b>Future</b>											
Mar 2016	ZAUS	Future	1,047,132	15.1998	15.5259	15.4226	15.1000	256,627	3,920,302,134.50		
Jun 2016	ZAUS	Future	53,906	15.4315	15.7922	15.6242	15.3845	1,991	30,884,429.00		
Sep 2016	ZAUS	Future	33,314	15.7229	16.0937	15.8016	15.7426	2,025	32,008,145.00		
Dec 2016	ZAUS	Future	6,418	16.0339	16.3975	16.0639	15.9287	410	6,583,727.00		
			<u>1,140,770</u>					<u>261,053.00</u>	<u>3,989,778,435.50</u>	<u>101421102.00</u>	<u>1052001013678.50</u>
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	5.5690	5.5881	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	5.8371	5.8406	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	7.0478	6.9711	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	7.2504	7.1587	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	7.8209	7.6849	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	8.1234	7.9625	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	8.5189	8.3240	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	9.4610	9.1805	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	11.4068	10.4973	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	2666.5996	2990.2036	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	21.5781	18.0184	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	2423.1406	2745.2744	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	28.3714	23.2102	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	34.4314	27.7779	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2038.9389	2357.1942	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	42.2524	33.6075	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	1757.0366	2070.5311	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	1710.7387	2023.2335	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	67.3396	51.9897	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	80.4765	59.8141	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1521.7366	1826.4152	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1371.5831	1660.4754	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	113.6483	75.4426	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	14.00 Call	1,750	1323.1206	1608.3927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1244.2404	1523.9625	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	168.0363	115.7085	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1160.3365	1433.4929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	183.4325	0.0000	0.0000	0.0000	402	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1086.7929	1353.5765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	955.8547	1208.2882	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	256.0547	182.3882	0.0000	0.0000	2,500	0.00
Mar 2016	ZAUS	14.59 Call	1,204	899.2569	1142.6355	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	833.4785	1065.2801	0.0000	0.0000	300	0.00
Mar 2016	ZAUS	14.75 Call	29,370	804.8117	1031.2003	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	467.9873	0.0000	0.0000	0.0000	25,000	0.00
Mar 2016	ZAUS	15.00 Put	10,000	473.0683	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.01 Put	15,000	478.1787	0.0000	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	15.03 Call	250	658.2873	860.7270	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	493.6854	0.0000	0.0000	0.0000	3,000	0.00
Mar 2016	ZAUS	15.16 Put	1,643	558.3069	423.5322	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	580.5519	0.0000	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	15.27 Call	38,000	551.9959	732.9170	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	457.1477	0.0000	0.0000	0.0000	25,000	0.00
Mar 2016	ZAUS	15.55 Call	10,000	450.5441	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.56 Call	10,000	447.2760	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	15.57 Call	5,000	444.0341	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	15.59 Call	3,000	437.6137	0.0000	0.0000	0.0000	3,000	0.00
Mar 2016	ZAUS	15.60 Call	2,000	434.4408	584.9273	0.0000	0.0000	2,600	0.00
Mar 2016	ZAUS	15.75 Call	1,000	389.4768	528.5419	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	362.1327	493.9428	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	500	324.7877	446.2345	0.0000	0.0000	201	0.00
Mar 2016	ZAUS	16.00 Put	201	1124.9877	920.3345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	300.0168	414.2382	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	281.2334	0.0000	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	16.34 Call	2,500	254.4682	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	16.50 Call	1,000	227.2093	319.2329	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	190.4151	271.1372	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	19.1912	18.2731	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	54.4836	37.5565	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	62.2772	43.2481	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	82.7488	58.3889	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2054.3092	2380.8427	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	122.8092	88.6427	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	127.5034	92.2339	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	292.7781	217.3027	0.0000	0.0000	0	0.00



DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZAUS	14.50 Put	17,500	376.9802	286.0140	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	523.0656	403.7038	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	1063.4732	1296.4068	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	1028.7030	1254.2076	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	611.7396	766.7855	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	576.2400	724.1236	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	503.8539	635.4991	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	423.6154	537.3072	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	400.1732	509.5113	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	257.3443	338.0518	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	246.8325	324.9056	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	95.2419	57.7204	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	440.2167	354.9355	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	584.6628	709.8623	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	548.6754	669.0569	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	342.1325	405.9456	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	19.0372	21.9818	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	149.2474	96.2637	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	654.4213	555.8379	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,870	765.2961	644.9179	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	1507.1495	1735.0100	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	677.0099	786.1144	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	607.3974	697.3975	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	594.4531	675.9825	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,188	586.2664	662.3019	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	550.0874	616.8342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	546.2343	612.1750	0.0000	0.0000	0	0.00		
			<u>1,082,410</u>					<u>118,503.00</u>	<u>0.00</u>	<u>21506246.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,223,180</b>					<b>379,556.00</b>	<b>3,989,778,435.50</b>	<b>122927348.00</b>	<b>1052001013678.50</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.2919	1.3275	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
<b>Total</b>			<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23399.00</b>	<b>167046491.00</b>
<b>Grand Total</b>			<b>3,229,835</b>					<b>477,664.00</b>	<b>5355340854.80</b>	<b>165,680,113</b>	<b>1,470,587,783,176.60</b>