



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	11.3197	11.1693	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	17.1380	16.9158	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.1742	16.9516	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
<b>Option</b>											
Jan 2016	DAEU	14.85 Call	1,000	2174.1469	1953.1051	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2104.6611	1883.7563	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	6.4087	8.9580	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1528.8716	1317.4650	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	16.0225	35.8921	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1138.1454	969.8916	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		<b>Total</b>	<b>2,439</b>					<b>0.00</b>	<b>0.00</b>	389247.00	1275465246.90
<b>Future</b>											
Jan 2016	DAGB	Future	15	23.0451	22.6876	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.2400	22.8817	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.2529	22.8943	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.2833	22.9244	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	361.2729	432.0824	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1010.3534	957.4484	0.0000	0.0000	0	0.00		
			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

<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>										
Jan 2016	DAUS	Future	4,393	15.5330	15.3205	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,176	15.5359	15.3235	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	212	15.5822	15.3716	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	106	15.6228	15.4114	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	392	15.6634	15.4512	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	133	15.6721	15.4597	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	187	15.6925	15.4799	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	15.7043	15.4914	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	50	15.7161	15.5029	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	50	15.8080	15.5932	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	50	15.8920	15.6756	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	230	15.9459	15.7286	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	15.9729	15.7551	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	16.2738	16.0512	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	16.5682	16.3411	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>
<b>Option</b>										
Jan 2016	DAUS	14.97 Call	5,000	556.0192	372.5400	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.98 Call	5,000	546.6010	364.2894	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.12 Call	5,000	418.0702	256.3267	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.40 Put	10,000	8.6330	16.9285	0.0000	0.0000	442	0.00	
Jan 2016	DAUS	14.80 Put	10,000	24.0411	58.3785	0.0000	0.0000	442	0.00	
Jan 2016	DAUS	14.90 Put	10,000	35.5405	80.4845	0.0000	0.0000	442	0.00	
Jan 2016	DAUS	15.00 Call	10,000	592.7189	437.6309	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.00 Put	10,000	51.0189	108.1309	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	11.80 Put	250	0.0916	0.0611	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.50 Put	150	2.4731	2.4434	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.48 Call	250	1121.2707	926.4983	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.32 Call	150	452.9070	340.7909	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.74 Put	100	4.3534	5.9790	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.26 Call	100	1337.0412	1134.2942	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.50 Put	2,000	28.9906	47.4904	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	11.60 Put	1,000	0.1927	0.2459	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	15.40 Call	1,000	514.6660	412.4573	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	13.93 Call	3,600	1730.1900	1526.3476	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	14.30 Put	100	37.1445	61.8647	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	14.91 Call	100	871.4329	725.2664	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	11.80 Put	250	0.6810	0.9086	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	13.50 Put	150	11.7463	15.6319	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	14.84 Call	250	954.1977	803.6379	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	468.0227	389.5471	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	24.0010	33.6287	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1163.2304	994.9170	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1173.5031	1005.8879	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1165.3013	998.2842	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1157.1249	990.7097	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	18.5295	22.8308	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1215.5449	1052.0601	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	32.6953	42.2373	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	995.8516	858.1086	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.2367	3.4958	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	28.0593	35.7593	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	847.6866	728.3496	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	509.8009	437.2681	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	68.3610	91.3371	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	849.2700	740.1993	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.5572	5.4439	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	39.7050	51.3138	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	766.8829	671.3097	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	522.4415	458.8103	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	127.0426	169.3655	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	901.3674	796.5278	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.2319	7.0661	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	51.1520	65.9350	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	705.1643	629.3701	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	524.0249	470.0140	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	10.2882	9.8303	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1046.7568	937.1679	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	226.5951	286.8832	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	896.1695	802.6034	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	428.5474	521.9222	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	642.7564	581.5989	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.9626	8.4989	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	56.8018	74.1612	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	662.6993	600.1372	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	549.0198	499.4495	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	10.9462	10.2973	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	61.2620	80.6715	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	624.3542	570.5630	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	550.7421	504.2450	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	18.1492	16.4683	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1273.9850	1163.7645	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	11.80 Put	250	13.6690	13.8008	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	63.9845	92.0907	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	590.2847	541.0756	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	544.0374	497.8747	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	613.7433	562.5868	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	101.4541	146.6204	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	720.4425	661.4250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	417.4458	499.6449	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	459.1053	421.0820	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	16.0735	17.0581	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	61.3763	105.3077	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	576.2102	528.9486	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	547.5677	502.6042	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.7657	17.3361	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	59.7119	106.4902	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	564.7916	522.8992	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	552.1082	511.2058	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.5245	17.5685	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	60.3593	104.8252	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	558.3196	522.0695	0.0000	0.0000	0	0.00		
			<u>388,286</u>					<u>1,326.00</u>	<u>0.00</u>	<u>6548603.00</u>	<u>0.00</u>
<b>Total</b>			<b>396,311</b>					<b>1,326.00</b>	<b>0.00</b>	<b>10047066.00</b>	<b>35787179729.40</b>
<b>Future</b>											
Mar 2016	EUUS	Future	4,406	1.0946	1.0953	0.0000	0.0000	0	0.00		
			<u>4,406</u>					<u>0.00</u>	<u>0.00</u>	<u>219916.00</u>	<u>2499937448.00</u>
<b>Total</b>			<b>4,406</b>					<b>0.00</b>	<b>0.00</b>	<b>219916.00</b>	<b>2499937448.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,563	11.4107	11.2582	11.3164	11.3164	349	3,930,566.80		
Jun 2016	ZAAD	Future	2,608	11.5604	11.4048	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.7337	11.5739	0.0000	0.0000	0	0.00		
			<u>16,671</u>					<u>349.00</u>	<u>3,930,566.80</u>	<u>2749634.00</u>	<u>22272677693.20</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	13.8590	18.8171	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1057.1175	926.4905	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	358.6431	294.4198	0.0000	0.0000	0	0.00		
			<u>600</u>					<u>0.00</u>	<u>0.00</u>	<u>31777.00</u>	<u>0.00</u>
<b>Total</b>			<b>17,271</b>					<b>349.00</b>	<b>3,930,566.80</b>	<b>2781411.00</b>	<b>22272677693.20</b>
<b>Future</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZACA	Future	2	11.2920	11.1780	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	2.3686	2.3323	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	69,573	17.2001	16.9767	17.2338	17.0311	421	7,181,466.40		
Jun 2016	ZAEU	Future	5,522	17.5472	17.3172	17.4038	17.3757	225	3,913,045.00		
Sep 2016	ZAEU	Future	6,030	17.9437	17.7062	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.3442	18.1017	0.0000	0.0000	0	0.00		
			85,625					646.00	11,094,511.40	7797659.00	101490625151.70
<b>Option</b>											
Mar 2016	ZAEU	13.05 Put	18,000	2.6102	3.7486	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	3.2001	4.5218	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	7.4714	9.9799	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	9.1656	12.3420	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	17.5613	24.1783	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2324.8983	2111.1560	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	24.7983	34.4560	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	26.5783	36.9877	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1872.9055	1669.5833	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	42.8055	62.8833	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1360.5990	1188.0453	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1319.8058	1150.0268	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1200.8640	1039.7943	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1087.4278	939.0295	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.76 Call	1,275	786.6078	672.0025	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	707.9996	603.2435	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	25.4573	32.7203	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1804.8565	1632.9950	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	432.4104	501.1594	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	602.6512	694.3891	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	700.9504	654.9632	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	544.1906	522.0821	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4635669.00	0.00
		<b>Total</b>	<b>420,170</b>					<b>646.00</b>	<b>11,094,511.40</b>	12433328.00	101490625151.70

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2016	ZAFR	Future	6,452	15.9171	15.6806	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>
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	<b>490846.00</b>	<b>4757174149.00</b>
<b>Future</b>											
Mar 2016	ZAGB	Future	33,556	23.3142	22.9544	23.3614	23.0467	948	21,993,970.90		
Jun 2016	ZAGB	Future	848	23.7309	23.3601	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	225	24.1895	23.8116	0.0000	0.0000	0	0.00		
			<u>34,629</u>					<u>948.00</u>	<u>21,993,970.90</u>	<u>5365538.00</u>	<u>82915115785.40</u>
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	77.9771	109.7894	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	603.9279	531.9632	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>
		<b>Total</b>	<b>66,929</b>					<b>948.00</b>	<b>21,993,970.90</b>	<b>6926088.00</b>	<b>82915115785.40</b>
<b>Future</b>											
Mar 2016	ZAJY	Future	6,938	0.1305	0.1289	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1331	0.1314	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>
		<b>Total</b>	<b>11,526</b>					<b>0.00</b>	<b>0.00</b>	<b>706025.00</b>	<b>7305261749.00</b>
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1514	0.1497	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>	<b>12853.00</b>	<b>167326730.00</b>
<b>Future</b>											
Mar 2016	ZAUM	Future	1,279	15.7131	15.5000	15.5868	15.5868	3	4,676,040.00		
Jun 2016	ZAUM	Future	151	15.9849	15.7669	15.8565	15.8565	3	4,756,950.00		
Sep 2016	ZAUM	Future	80	16.2862	16.0633	0.0000	0.0000	0	0.00		
			<u>1,510</u>					<u>6.00</u>	<u>9,432,990.00</u>	<u>114344.00</u>	<u>121987709460.00</u>
		<b>Total</b>	<b>1,510</b>					<b>6.00</b>	<b>9,432,990.00</b>	<b>118867.00</b>	<b>121987709460.00</b>
<b>Future</b>											
Mar 2016	ZAUS	Future	1,006,564	15.7131	15.5000	15.7371	15.5500	11,864	185,176,212.10		
Jun 2016	ZAUS	Future	48,476	15.9849	15.7669	15.9475	15.8320	408	6,468,502.50		
Sep 2016	ZAUS	Future	33,424	16.2862	16.0633	16.1691	16.1691	100	1,616,910.00		
Dec 2016	ZAUS	Future	6,418	16.5848	16.3574	0.0000	0.0000	0	0.00		
			<u>1,094,882</u>					<u>12,372.00</u>	<u>193,261,624.60</u>	<u>101686846.00</u>	<u>1056092413815.90</u>
<b>Option</b>											

<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	1.3761	1.6649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	1.4860	1.7876	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	2.0154	2.3723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	2.1090	2.4747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	2.3793	2.7694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	2.5267	2.9293	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	2.7232	3.1420	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	3.2086	3.6646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	4.0060	4.5165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3169.2217	2956.8642	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	7.8741	9.0964	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2921.6241	2709.9369	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	10.3902	12.3798	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	12.6599	15.3993	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2527.5400	2317.7958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	15.6247	19.4020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2234.5114	2027.3458	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2185.9624	1979.3568	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	29.7099	38.9192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1983.2015	1779.4688	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1811.1926	1610.7231	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	38.5937	51.4313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1754.2995	1556.9135	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1660.0447	1469.2397	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	55.4664	83.5331	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1559.6928	1375.0767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	62.4970	93.1253	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1471.9707	1291.7351	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1310.8471	1139.9304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	97.7471	139.9304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1237.3392	1071.2632	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1150.1894	990.3655	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	137.0894	190.3655	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1111.6072	954.7405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	214.7461	290.9151	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	218.0021	294.9166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	221.2922	298.9482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	231.3486	311.2428	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	2,500	274.4587	363.3684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	802.9627	681.7830	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	761.1655	645.2519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	619.7501	523.5898	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	609.7649	515.4138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	604.8180	511.3726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	599.9052	507.3579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	590.1704	499.4186	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	585.3483	495.4908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	517.7701	439.9513	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	477.8613	406.2725	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	710.1730	860.4046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	359.5833	307.1438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	320.6180	274.6499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	281.1690	241.7475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	229.4522	198.3638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	10.3383	9.9417	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	20.0389	25.3966	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	23.6424	30.1321	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	33.5775	43.1962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2539.4782	2337.6005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	54.5782	70.7005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	57.1511	74.0542	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	152.5735	196.1770	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	205.6417	261.6822	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	303.5811	375.4134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1384.4786	1242.0299	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1338.3543	1200.7209	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	782.5521	703.2286	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	734.4510	660.2530	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	634.7526	571.3994	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	524.2513	474.2721	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	493.4409	446.9434	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	309.5905	280.6588	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	295.6194	268.2287	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	34.6947	66.1122	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	273.9967	346.9937	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	704.9014	648.9588	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	659.8149	607.1672	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	367.0525	344.3991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.4217	14.9077	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	67.4197	95.8499	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	474.6311	553.1264	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	481.7210	560.8889	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	556.0893	642.0062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1821.5573	1693.0736	0.0000	0.0000	0	0.00



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Dec 2016	ZAUS	18.45 Call	1,700	774.0678	725.9740	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	694.5878	652.8565	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	679.7851	639.2404	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	676.5581	636.2709	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	653.0583	614.6500	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	638.0575	600.8438	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	576.3238	553.2677	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	570.6979	548.1535	0.0000	0.0000	0	0.00	
			<u>1,137,297</u>					<u>0.00</u>	<u>0.00</u>	<u>21572173.00</u>
		<b>Total</b>	<b>2,232,179</b>					<b>12,372.00</b>	<b>193,261,624.60</b>	<b>123259019.00</b>
										<b>1056092413815.90</b>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.3495	1.3315	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>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23399.00</b>
										<b>167046491.00</b>
		<b>Grand Total</b>	<b>3,185,435</b>					<b>15,647.00</b>	<b>239713663.70</b>	<b>165,608,575</b>
										<b>1,475,404,886,177.50</b>