



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Feb 2016	DAEU	Future	100	17.8080	18.1302	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.8125	18.1342	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.8197	18.1409	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.8413	18.1626	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.8811	18.2011	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.9024	18.2215	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.9367	18.2554	0.0000	0.0000	0	0.00		
			<b>542</b>					<b>0.00</b>	<b>0.00</b>	<b>102381.00</b>	<b>1288785645.40</b>
<b>Option</b>											
Feb 2016	DAEU	15.40 Put	100	0.5253	0.2796	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1737.0956	2052.8076	0.0000	0.0000	0	0.00		
			<b>200</b>					<b>0.00</b>	<b>0.00</b>	<b>289600.00</b>	<b>0.00</b>
<b>Total</b>			<b>742</b>					<b>0.00</b>	<b>0.00</b>	<b>391981.00</b>	<b>1288785645.40</b>
<b>Future</b>											
Feb 2016	DAGB	Future	163	22.9542	23.1923	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9687	23.2059	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.0029	23.2377	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	118	23.1802	23.4137	0.0000	0.0000	0	0.00		
			<b>452</b>					<b>0.00</b>	<b>0.00</b>	<b>35893.00</b>	<b>549484873.30</b>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	372.1716	320.6579	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	875.1898	941.5835	0.0000	0.0000	0	0.00		
			<b>24,528</b>					<b>0.00</b>	<b>0.00</b>	<b>156081.00</b>	<b>0.00</b>
<b>Total</b>			<b>24,980</b>					<b>0.00</b>	<b>0.00</b>	<b>191974.00</b>	<b>549484873.30</b>
<b>Future</b>											
Feb 2016	DAUS	Future	0	15.8213	16.0468	0.0000	0.0000	8,600	136,311,290.00		
Feb 2016	DAUS	Future	369	15.8242	16.0468	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	15.8308	16.0545	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	Future	924	15.8330	16.0570	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.8555	16.0866	0.0000	0.0000	80	1,272,000.00		
Feb 2016	DAUS	Future	306	15.8655	16.0960	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.8890	16.1179	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.9025	16.1304	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.9156	16.1426	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.9578	16.1854	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	15.9638	16.1915	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.9759	16.2037	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.9970	16.2251	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,991	16.0091	16.2374	0.0000	0.0000	8	128,494.40		
Apr 2016	DAUS	Future	700	16.0241	16.2528	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	16.0512	16.2804	0.0000	0.0000	500	8,124,850.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.0935	16.3236	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1059	16.3362	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	16.1494	16.3803	0.0000	0.0000	108	1,754,060.40		
Jun 2016	DAUS	Future	264	16.1773	16.4087	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.3858	16.6207	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.4881	16.7248	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.7875	17.0320	0.0000	0.0000	0	0.00		
			<u>12,587</u>					<u>9,296.00</u>	<u>147,590,694.80</u>	<u>3610727.00</u>	<u>37628270693.40</u>

**Option**

Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	443.5039	661.2731	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	4.3844	18.7880	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1908.4467	2135.2305	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.6693	1.6379	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	936.3370	1160.4073	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0181	0.0154	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.5854	0.3138	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1027.1555	1255.9095	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	368.4914	541.2304	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	2.8156	1.4121	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1279.1785	1503.8629	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	171.3127	268.6028	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	152.2944	239.0905	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1287.7096	1510.3937	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1278.0500	1500.6286	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1268.3984	1490.8700	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	512.2845	690.8284	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.2513	1.8508	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.63 Call	17,991	1315.3329	1532.2736	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.2484	4.7785	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1050.8811	1252.1414	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2426	0.1433	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.3631	4.7687	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	864.3596	1047.2186	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	447.8607	577.9670	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	533.6460	671.3725	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	396.7518	506.1074	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	26.0634	20.8486	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	858.9904	1026.2905	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	224.4550	291.9202	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	312.7167	396.5474	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.7198	1.1866	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	16.8126	12.1387	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	758.3076	911.3370	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	471.9490	584.3876	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	348.0330	438.4405	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	59.9863	46.8694	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	912.2869	1074.6105	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.2729	3.4545	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	26.6097	18.8159	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	684.6835	815.7384	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	482.2200	583.9267	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.6699	5.3990	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1079.0599	1247.4664	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	128.9941	104.7082	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	905.5960	1054.5124	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	290.6896	240.7963	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	619.4860	731.3493	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.8272	5.3582	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	33.1336	25.7628	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	641.8835	755.5124	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	515.9371	613.0105	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1040.1815	926.7114	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	375.0093	447.1784	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.3036	7.9631	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	35.3374	29.0701	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	602.1065	703.4465	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	522.4204	612.4421	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	13.6312	15.0631	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1325.5575	1495.6047	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	9.3944	11.2057	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	39.6618	31.4976	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	569.2061	659.4070	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	520.9866	605.0072	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	64.3360	50.8726	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	711.7994	817.3495	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	307.4736	259.5788	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	433.9735	505.9948	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.1799	15.0284	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	34.9283	28.9154	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	560.7079	644.8035	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	529.7462	611.7736	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	14.3428	17.2765	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	40.9625	25.0514	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	545.6094	626.8028	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	531.9690	611.4427	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	15.7732	17.0105	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	46.9548	37.5519	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	535.1201	610.2251	0.0000	0.0000	0	0.00		
			<u>402,244</u>					<u>5,000.00</u>	<u>0.00</u>	<u>6874161.00</u>	<u>0.00</u>
<b>Total</b>			<b>414,831</b>					<b>14,296.00</b>	<b>147,590,694.80</b>	<b>10484888.00</b>	<b>37628270693.40</b>
<b>Future</b>											
Mar 2016	EUUS	Future	2	1.1242	1.1281	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232307.00</u>	<u>2635734429.00</u>
<b>Total</b>			<b>2</b>					<b>0.00</b>	<b>0.00</b>	<b>232307.00</b>	<b>2635734429.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,295	11.2735	11.3628	11.2855	11.2855	350	3,949,925.00		
Jun 2016	ZAAD	Future	3,067	11.4217	11.5131	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	750	11.5939	11.6881	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	11.7640	11.8617	0.0000	0.0000	0	0.00		
			<u>17,181</u>					<u>350.00</u>	<u>3,949,925.00</u>	<u>2759481.00</u>	<u>22386537873.40</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	2.5593	1.3102	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	888.2000	971.0196	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	56.2844	29.6385	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	164.2114	178.4115	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	160.5539	174.2263	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	7.6105	6.0107	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>	<u>0.00</u>

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<b>Total</b>			<b>18,381</b>					<b>350.00</b>	<b>3,949,925.00</b>	2791858.00	22386537873.40
<b>Future</b>											
Mar 2016	ZAEU	Future	77,692	17.8897	18.2072	18.1290	17.9393	1,208	21,724,367.40		
Jun 2016	ZAEU	Future	41,232	18.2530	18.5782	18.4595	18.3212	372	6,843,057.90		
Sep 2016	ZAEU	Future	9,388	18.6704	19.0041	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	5,790	19.0815	19.4263	0.0000	0.0000	0	0.00		
			<u>134,102</u>					<u>1,580.00</u>	<u>28,567,425.30</u>	<u>7964735.00</u>	<u>104565909206.10</u>
<b>Option</b>											
Mar 2016	ZAEU	13.05 Put	18,000	0.1153	0.0729	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.1595	0.0992	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.6168	0.3626	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.8844	0.5133	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	2.0764	1.4463	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2992.5973	3309.2404	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	2.8973	2.0404	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	3.1009	2.1879	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	2524.6995	2840.7609	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	4.9995	3.5609	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1950.0362	2264.5700	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1900.7412	2215.0669	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1754.4066	2066.7942	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1612.3518	1918.9524	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	1083.9060	1356.4586	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	15.6798	13.8526	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	2397.4341	2695.7363	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	311.8290	250.8404	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	433.2671	357.7337	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	896.2392	1010.4189	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	679.4699	766.1304	0.0000	0.0000	0	0.00		
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4636944.00</u>	<u>0.00</u>
<b>Total</b>			<b>467,372</b>					<b>1,580.00</b>	<b>28,567,425.30</b>	12601679.00	104565909206.10
<b>Future</b>											
Mar 2016	ZAFR	Future	6,657	16.3299	16.5919	0.0000	0.0000	990	16,193,415.00		
			<u>6,657</u>					<u>990.00</u>	<u>16,193,415.00</u>	<u>491841.00</u>	<u>4773450948.60</u>
<b>Total</b>			<b>6,657</b>					<b>990.00</b>	<b>16,193,415.00</b>	491841.00	4773450948.60
<b>Future</b>											
Mar 2016	ZAGB	Future	38,879	23.0374	23.2696	23.2189	23.1750	1,540	35,736,722.00		
Jun 2016	ZAGB	Future	3,516	23.4473	23.6843	23.5476	23.5192	200	4,706,680.00		
Sep 2016	ZAGB	Future	900	23.9133	24.1571	23.9210	23.9210	10	239,210.00		

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			43,295					1,750.00	40,682,612.00	5403644.00	83818620819.30	
<b>Option</b>												
	Mar 2016	ZAGB	20.75 Put	21,300	22.2393	17.5068	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	176.9587	132.6643	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	633.5782	519.8105	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	268.0912	339.5521	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	76.9315	103.2359	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	818.5532	906.9058	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	355.6965	398.6672	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	106.7580	98.5597	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	1071.5678	972.6291	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	1067.9845	1137.4974	0.0000	0.0000	0	0.00		
			56,749					0.00	0.00	1605745.00	0.00	
	<b>Total</b>		<b>100,044</b>					<b>1,750.00</b>	<b>40,682,612.00</b>	<b>7009389.00</b>	<b>83818620819.30</b>	
<b>Future</b>												
	Jun 2016	ZAHK	Future	3,381	2.0767	2.1062	0.0000	0.0000	0	0.00		
				3,381				0.00	0.00	3381.00	74030376.00	
	<b>Total</b>		<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	<b>3381.00</b>	<b>74030376.00</b>	
<b>Future</b>												
	Mar 2016	ZAJY	Future	6,130	0.1388	0.1404	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1416	0.1433	0.1424	0.1424	1,050	14,912,800.00		
	Sep 2016	ZAJY	Future	947	0.1449	0.1466	0.0000	0.0000	0	0.00		
				11,665				1,050.00	14,912,800.00	712055.00	7389509490.70	
	<b>Total</b>		<b>11,665</b>					<b>1,050.00</b>	<b>14,912,800.00</b>	<b>712055.00</b>	<b>7389509490.70</b>	
<b>Future</b>												
	Mar 2016	ZAKS	Future	1,266	0.1555	0.1574	0.0000	0.0000	0	0.00		
				1,266				0.00	0.00	12853.00	167326730.00	
	<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>12853.00</b>	<b>167326730.00</b>	
<b>Future</b>												
	Mar 2016	ZAUM	Future	1,159	15.9126	16.1396	16.0636	15.9086	75	119,845,320.00		
	Jun 2016	ZAUM	Future	207	16.1897	16.4213	16.3010	16.2088	13	21,120,870.00		
	Sep 2016	ZAUM	Future	106	16.5013	16.7382	16.6166	16.6166	5	8,308,300.00		
	Dec 2016	ZAUM	Future	20	16.8044	17.0496	0.0000	0.0000	0	0.00		
				1,492				93.00	149,274,490.00	117461.00	127109801220.00	
	<b>Total</b>		<b>1,492</b>					<b>93.00</b>	<b>149,274,490.00</b>	<b>121984.00</b>	<b>127109801220.00</b>	

Future

<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	Future	928,641	15.9126	16.1396	16.0984	15.8961	65,748	1,051,721,540.90
Jun 2016	ZAUS	Future	120,156	16.1897	16.4213	16.3574	16.1750	16,628	270,348,070.00
Sep 2016	ZAUS	Future	123,197	16.5013	16.7382	16.5840	16.5375	350	5,802,075.00
Dec 2016	ZAUS	Future	14,903	16.8044	17.0496	0.0000	0.0000	2,000	33,710,000.00
			<u>1,186,897</u>					<u>84,726.00</u>	<u>1,361,581,685.90</u>
									<u>103597604.00</u>
									<u>1087795922111.20</u>

**Option**

Mar 2016	ZAUS	11.55 Put	42,370	0.0399	0.0239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0455	0.0274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0765	0.0468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0827	0.0506	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.1014	0.0625	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1123	0.0694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1274	0.0790	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1680	0.1049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2437	0.1536	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3363.0927	3589.9161	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.7419	0.5013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3113.4046	3340.1787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.9872	0.7926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.2150	0.9984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2713.9981	2940.7657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.5221	1.2799	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2414.7527	2641.4678	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2364.9173	2591.6226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	3.1290	2.7907	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2155.7770	2382.4364	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1976.8004	2203.4102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	4.2671	3.8738	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1917.2192	2143.8089	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1818.0246	2044.5753	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	6.3901	5.8917	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1709.0969	1935.5926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	7.0609	6.5264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1610.4273	1836.7110	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1427.7519	1649.4958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	15.1519	9.8958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1342.8351	1561.9097	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1240.8654	1456.9455	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	28.2654	17.3455	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1195.2807	1409.7482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	37.6307	23.3161	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	62.0708	39.3049	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	15.00 Put	41,000	63.6323	40.3445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	65.2238	41.4059	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	70.1795	44.7237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	814.7315	1005.7400	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	761.7610	947.2989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	171.8969	116.0267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	500	175.2211	118.5635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	582.2877	747.0055	0.0000	0.0000	2,500	0.00
Mar 2016	ZAUS	15.55 Call	10,000	569.6677	732.7431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	563.4230	725.6728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	557.2220	718.6429	0.0000	0.0000	2,500	0.00
Mar 2016	ZAUS	15.59 Call	3,000	544.9514	704.7047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	538.8818	697.7967	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	268.0064	191.3894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	453.1275	599.1603	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	401.4730	538.7008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	338.8730	249.1008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	334.9336	456.0577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	422.3336	316.4577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	262.3230	361.8842	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	220.1767	308.0926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	728.9063	581.3184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	179.6564	255.4011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	168.4979	240.7009	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	130.0182	189.4208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	967.4182	799.8208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1051.3597	878.2480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1094.0681	918.3701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	93.4264	139.7156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1180.8264	1000.1156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	73.5558	111.6456	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	54.1990	83.7335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	15.8053	28.3528	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.8121	5.7578	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.1498	10.1811	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	13.6467	10.9134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	19.0057	14.0221	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2720.1390	2944.3539	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	30.4390	23.0539	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	31.8537	24.1847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	86.9620	69.4326	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	118.7859	96.1971	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>
Jun 2016	ZAUS	14.85 Put	8,000	187.0441	150.0325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1466.4760	1658.1740	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	217.1609	175.7726	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1414.8775	1603.9607	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	250	867.6092	1011.7442	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	630.4788	538.3338	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	775.0709	909.8908	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	725.1345	625.1537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	720.0097	848.6804	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	928.9963	812.6717	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	608.3456	722.2719	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1028.9450	905.9785	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1218.9889	1084.7596	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	485.9613	582.9342	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	480.5501	576.7313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	452.1384	543.8231	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	271.7768	334.6309	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	261.4651	322.9383	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	247.4631	306.2679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	196.0134	244.5794	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	20.7982	21.7304	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	187.5552	152.3422	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	697.0394	798.6477	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	647.9556	743.6372	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	337.5488	395.2948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.9350	19.7743	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	21.6873	25.0108	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	30.1677	25.4759	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	42.7266	32.4957	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	359.3169	303.3704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	380.5481	326.9150	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	386.7570	333.8267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	452.3106	400.3942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1928.6366	2116.3029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	562.5900	502.2003	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	690.6676	618.0679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	788.8256	706.4591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	893.4570	804.7272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1044.4855	947.3644	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1079.5108	980.5600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1175.4013	1071.6557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.76 Put	15,000	1218.4591	1112.6574	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	17.51 Put	7,500	1711.0836	1586.2803	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	767.0422	865.0555	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	679.5824	767.8776	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	663.3278	749.7641	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	659.7855	745.8143	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	634.0179	717.0502	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	617.5895	698.6849	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	550.4677	623.4488	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	543.6471	615.7873	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	535.8957	606.7617	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	521.7832	586.4076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	509.3453	568.3597	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	501.9936	559.3782	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	489.6551	545.2961	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	443.5811	492.5663	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	436.8585	484.8517	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	418.1135	463.3156	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1257.6435	1152.1153	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	572.1114	629.1493	0.0000	0.0000	0	0.00		
			<u>1,757,305</u>					<u>5,000.00</u>	<u>0.00</u>	<u>22552289.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,944,202</b>					<b>89,726.00</b>	<b>1,361,581,685.90</b>	<b>126149893.00</b>	<b>1087795922111.20</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3635	1.3805	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>3,995,016</b>					<b>109,835.00</b>	<b>1762753048.00</b>	<b>169,160,637</b>	<b>1,518,523,179,977.70</b>