



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	16.9868	17.4143	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	16.9909	17.4183	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.9977	17.4243	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.0150	17.4421	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.0501	17.4791	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.0688	17.4984	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.1000	17.5303	0.0000	0.0000	0	0.00		
			542					0.00	0.00	102,381.00	1,288,785,645.40
Option											
Feb 2016	DAEU	15.40 Put	100	0.0336	0.0431	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	930.6348	1339.8944	0.0000	0.0000	0	0.00		
			200					0.00	0.00	289,600.00	0.00
Total			742					0.00	0.00	391,981.00	1,288,785,645.40
Future											
Feb 2016	DAGB	Future	163	21.9844	22.3246	0.0000	0.0000	3	66,392.40		
Feb 2016	DAGB	Future	56	21.9972	22.3373	0.0000	0.0000	22	486,965.60		
Mar 2016	DAGB	Future	115	22.0261	22.3671	0.0000	0.0000	30	664,929.00		
Apr 2016	DAGB	Future	121	22.1922	22.5361	0.0000	0.0000	0	0.00		
			455					55.00	1,218,287.00	35,951.00	550,773,193.30
Option											
Sep 2016	DAGB	21.20 Put	12,264	677.6128	533.4218	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	648.0342	695.7150	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
Total			24,983					55.00	1,218,287.00	192,032.00	550,773,193.30
Future											
Feb 2016	DAUS	Future	392	15.3073	15.6586	0.0000	0.0000	4	61,604.00		
Feb 2016	DAUS	Future	306	15.3162	15.6675	0.0000	0.0000	58	893,432.00		
Mar 2016	DAUS	Future	467	15.3248	15.6764	0.0000	0.0000	0	0.00		

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Mar 2016	DAUS	Future	301	15.3362	15.6883	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.3477	15.7002	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.3592	15.7121	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.3998	15.7538	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	359	15.4057	15.7598	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.4175	15.7717	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.4380	15.7927	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,265	15.4498	15.8047	0.0000	0.0000	9	140,891.10		
Apr 2016	DAUS	Future	700	15.4645	15.8196	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.4909	15.8465	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.5056	15.8614	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.5320	15.8883	0.0000	0.0000	500	7,906,750.00		
May 2016	DAUS	Future	100	15.5408	15.8973	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.5437	15.9003	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.5852	15.9429	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6120	15.9705	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.8118	16.1754	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9081	16.2746	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.1932	16.5673	0.0000	0.0000	0	0.00		
			<u>8,629</u>					<u>571.00</u>	<u>9,002,677.10</u>	<u>3,619,747.00</u>	<u>37,771,079,022.50</u>

Option

Feb 2016	DAUS	13.93 Call	3,600	1374.1508	1711.0579	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	0.1871	0.2139	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	400.0893	736.6914	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	4.5576	42.2583	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.82 Call	1,000	23.7724	93.7742	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	20.9554	87.5384	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0155	0.0140	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.3170	0.2373	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	495.5344	823.0467	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	53.8792	192.5116	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.0334	0.9840	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	730.6431	1074.8356	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	20.8364	70.3916	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	20.3612	62.3991	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	745.3825	1085.8583	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	736.4003	1076.1536	0.0000	0.0000	60,000	0.00
Mar 2016	DAUS	14.62 Call	10,000	727.4537	1066.4560	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	0	158.4126	340.9501	0.0000	0.0000	30,000	0.00
Mar 2016	DAUS	15.86 Call	2,000	67.2162	171.4287	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.6888	1.5270	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	811.3822	1121.0521	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.67 Put	19,744	8.8183	6.1351	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	607.0470	871.6851	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.4328	0.1915	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	9.3968	6.2365	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	477.5288	704.0715	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	210.2426	337.1880	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	270.7611	413.4188	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	191.0803	299.0504	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	46.9542	29.8071	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	507.3398	714.8717	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	102.3035	161.4009	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	159.6427	239.7953	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	2.2660	1.5409	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	28.9990	18.9482	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	450.7435	630.5375	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	260.1212	378.1199	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	182.3027	270.6551	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	122.1553	76.3763	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	583.9897	782.9810	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.6788	3.8008	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	48.5523	31.5687	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	441.4472	586.3478	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	300.2010	405.2664	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.4410	6.0609	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	743.3289	951.3735	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	244.5315	169.9553	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	612.6463	791.9243	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	483.1849	356.8564	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	416.2863	539.1514	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.9489	5.8736	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	66.2940	42.2018	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	435.0470	560.7160	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	345.5519	447.4724	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1389.9871	1166.4864	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	251.8653	324.4278	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	8.4025	7.4389	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	76.7461	47.4123	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	423.7577	533.8342	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	363.9412	461.1103	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	16.4364	13.4977	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	996.1771	1208.2511	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	11.7191	10.0125	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	13.50 Put	150	91.4052	54.2880	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	410.3894	509.8481	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	372.1240	464.2197	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	145.1648	95.7580	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	527.0548	643.4044	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	484.4214	378.4289	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	312.4372	385.9903	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	16.1547	13.8575	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	110.1375	71.6538	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	414.2149	505.3628	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	390.5662	476.6202	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.0032	15.6963	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	123.8366	82.6844	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	414.0526	495.7018	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	403.4838	482.9214	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.6596	17.2160	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	136.7420	91.1349	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	416.3375	489.0146	0.0000	0.0000	0	0.00		
			<u>380,244</u>					<u>90,000.00</u>	<u>0.00</u>	<u>6,974,161.00</u>	<u>0.00</u>
Total			388,873					90,571.00	9,002,677.10	10,593,908.00	37,771,079,022.50
Future											
Mar 2016	EUUS	Future	2	1.1106	1.1129	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	10.9785	11.1783	11.0699	11.0699	10	110,699.00		
Jun 2016	ZAAD	Future	3,067	11.1219	11.3228	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	600	11.2867	11.4905	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	152	11.4504	11.6563	0.0000	0.0000	0	0.00		
			<u>17,132</u>					<u>10.00</u>	<u>110,699.00</u>	<u>2,763,832.00</u>	<u>22,436,385,756.60</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	2.0841	0.9625	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	591.6793	786.6729	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	85.9417	42.1628	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	38.9224	86.1941	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	37.4811	83.4756	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	1.2540	2.2113	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					10.00	110,699.00	2,796,209.00	22,436,385,756.60

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Future											
Jun 2016	ZACR	Future	22,550	2.3562	2.4103	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86,204.00</u>	<u>1,952,214,746.00</u>
		Total	22,550					0.00	0.00	86,204.00	1,952,214,746.00
Future											
Mar 2016	ZAEU	Future	75,688	17.0545	17.4828	17.3750	17.0800	819	14,067,381.10		
Jun 2016	ZAEU	Future	41,971	17.4021	17.8397	17.7710	17.4900	774	13,636,590.00		
Sep 2016	ZAEU	Future	9,388	17.7942	18.2421	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.1812	18.6393	0.0000	0.0000	0	0.00		
			<u>131,547</u>					<u>1,593.00</u>	<u>27,703,971.10</u>	<u>7,976,584.00</u>	<u>104,779,953,138.90</u>
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.2910	0.1627	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.4039	0.2300	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	1.3584	0.9669	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	1.7143	1.3708	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	3.6823	2.5696	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2160.1242	2586.4410	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	5.6242	3.6410	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	6.1342	3.9110	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1696.1459	2119.3017	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	11.6459	6.5017	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1156.2086	1552.5513	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1112.3651	1505.5585	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	984.4437	1366.8965	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	863.8208	1232.3808	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	465.3242	753.1764	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	26.9377	16.9358	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1670.2208	2037.8993	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	516.3011	422.9953	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	698.4525	567.2742	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	645.8298	768.8226	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	494.8312	582.8307	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>	<u>0.00</u>
		Total	464,817					1,593.00	27,703,971.10	12,613,528.00	104,779,953,138.90
Future											
Mar 2016	ZAFR	Future	6,782	15.4488	15.8372	15.5700	15.5700	250	3,891,250.00		
			<u>6,782</u>					<u>250.00</u>	<u>3,891,250.00</u>	<u>492,091.00</u>	<u>4,777,342,198.60</u>
		Total	6,782					250.00	3,891,250.00	492,091.00	4,777,342,198.60

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Future											
Mar 2016	ZAGB	Future	39,640	22.0551	22.3969	22.2199	22.0240	333	7,373,356.60		
Jun 2016	ZAGB	Future	4,301	22.4481	22.7962	22.6900	22.6900	5	113,450.00		
Sep 2016	ZAGB	Future	900	22.8906	23.2461	0.0000	0.0000	0	0.00		
			<u>44,841</u>					<u>338.00</u>	<u>7,486,806.60</u>	<u>5,411,405.00</u>	<u>83,996,884,451.90</u>
Option											
Mar 2016	ZAGB	20.75 Put	21,300	90.1793	50.4607	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	522.7425	352.2666	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	1285.1627	1013.8909	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	81.8945	115.4897	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	21.4893	28.6049	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	545.4184	599.1189	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	229.4904	247.7244	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	153.5822	129.0335	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1579.1582	1372.5875	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	823.4917	887.9892	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>	<u>0.00</u>
		Total	101,590					338.00	7,486,806.60	7,017,150.00	83,996,884,451.90
Future											
Jun 2016	ZAHK	Future	3,381	2.0087	2.0518	0.0000	0.0000	0	0.00		
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>	<u>3,381.00</u>	<u>74,030,376.00</u>
		Total	3,381					0.00	0.00	3,381.00	74,030,376.00
Future											
Mar 2016	ZAJY	Future	5,671	0.1351	0.1376	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	5,474	0.1378	0.1404	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,056	0.1410	0.1436	0.0000	0.0000	0	0.00		
			<u>12,201</u>					<u>0.00</u>	<u>0.00</u>	<u>714,719.00</u>	<u>7,427,204,911.00</u>
		Total	12,201					0.00	0.00	714,719.00	7,427,204,911.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1503	0.1538	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12,853.00</u>	<u>167,326,730.00</u>
		Total	1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	1,152	15.3563	15.7091	15.5882	15.3611	40	61,938,540.00		
Jun 2016	ZAUM	Future	227	15.6239	15.9827	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	127	15.9207	16.2875	0.0000	0.0000	0	0.00		
Dec 2016	ZAUM	Future	20	16.2094	16.5841	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			1,526					40.00	61,938,540.00
		Total	1,526					40.00	61,938,540.00
									117,827.00
									127,692,847,640.00
									122,350.00
									127,692,847,640.00
Future									
Mar 2016	ZAUS	Future	923,777	15.3563	15.7091	15.6040	15.3500	96,836	1,500,556,498.40
Jun 2016	ZAUS	Future	189,349	15.6239	15.9827	15.8665	15.6180	7,066	111,306,733.40
Sep 2016	ZAUS	Future	135,999	15.9207	16.2875	16.1206	16.0189	553	8,880,915.00
Dec 2016	ZAUS	Future	14,803	16.2094	16.5841	16.4200	16.4200	2,055	33,608,350.00
			1,263,928					106,510.00	1,654,352,496.80
									104,092,601.00
									1,095,675,530,395.90
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0597	0.0304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0659	0.0337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0978	0.0514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.1037	0.0547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.1215	0.0648	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1316	0.0704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1453	0.0782	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1808	0.0985	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2438	0.1349	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2806.7475	3159.3480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.6699	0.3549	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2557.0614	2909.4978	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	1.0497	0.5298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.4500	0.7078	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2158.1008	2509.9600	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	2.0517	0.9673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1859.7701	2210.6576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1810.1747	2160.8223	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	6.0376	2.5869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1602.4738	1951.7405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1426.8933	1772.9354	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	10.9301	3.9166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1369.0598	1713.4503	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1273.5408	1614.4756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	23.0332	7.2408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1169.9954	1506.6195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	27.2575	9.0554	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1077.5669	1409.9508	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	907.6597	1229.7541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	51.3597	20.6541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	830.3824	1146.4785	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	741.4840	1047.0112	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	85.1840	37.9112	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	702.7160	1002.7646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	108.6878	50.0886	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	165.4647	81.9866	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	168.9191	84.0399	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	172.4216	86.1308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	183.2209	92.6315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	404.5957	642.5254	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	367.0757	593.8113	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	377.6574	219.7176	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	252.7764	432.6046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	245.4350	421.5282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	241.8299	416.0624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	238.2702	410.6444	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	231.2797	399.9502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	227.8482	394.6754	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	539.5290	335.4362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	181.3149	322.3106	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	155.0575	281.2891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	648.7575	422.1891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	121.9560	227.8608	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	765.6560	518.7608	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	87.6036	170.2287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	69.0275	137.9284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1150.7851	857.4457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	52.3268	107.8684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	47.9464	99.7211	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	33.6860	72.5017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1427.3860	1113.4017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1521.8911	1202.5744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1569.4814	1247.7550	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	21.5855	48.2758	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1665.2855	1339.1758	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	15.6673	35.8780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	10.4043	24.1834	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	2.4386	5.5470	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.7877	6.4638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	22.0422	13.6878	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	25.7970	16.1473	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	36.1040	22.9975	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2181.7278	2520.4921	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	57.8278	37.7921	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.53 Put	36,230	60.4904	39.6316	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	163.5162	111.2423	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	223.5310	154.7363	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	332.2172	238.1381	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1056.8126	1313.5511	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	378.8744	272.7421	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1015.0181	1264.5957	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	589.1416	759.4033	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	930.1456	733.4515	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	520.9483	675.6287	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	1045.0254	835.8433	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	480.7741	626.1438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	1108.0411	892.5226	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1283.4744	1051.4851	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	400.0508	524.8181	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1398.2143	1156.2368	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1612.6363	1355.0092	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	314.6574	415.3035	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	310.9355	410.5392	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	291.2955	385.3336	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	286.1784	0.0000	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	18.00 Call	850	164.6567	223.9558	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	157.9342	215.0315	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	148.8503	202.9407	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	115.8861	158.7768	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	70.2834	43.1812	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	335.5850	250.7556	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	520.6212	631.5186	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	480.9941	586.1899	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	252.2568	298.2550	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.2527	18.2854	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	94.9058	59.2199	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	114.8560	73.3932	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	141.2320	92.5831	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	449.3828	354.0710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	547.8489	440.1292	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	574.3556	463.2493	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	582.0652	469.9927	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	666.4470	540.7561	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1570.6183	1801.7253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	811.0435	658.3711	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	969.9754	801.3655	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.00 Put	32,800	1083.4797	904.6419	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	1202.7010	1013.9980	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1371.0307	1170.8301	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1409.7065	1207.0546	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1515.0098	1305.4748	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1562.3893	1349.4043	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	2103.6705	1858.2646	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	610.0803	708.9670	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	540.2902	627.2631	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	527.3515	612.0798	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	524.5297	608.7727	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	505.3735	584.6984	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	494.9464	569.3512	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	452.7441	510.5911	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	448.4938	505.5026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	443.4974	499.5192	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	432.2797	486.0846	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	422.3832	474.2292	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	416.5296	467.2202	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	406.7049	455.4378	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	402.6481	450.5765	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	352.0748	411.3293	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	339.8951	404.8738	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	312.2227	387.3589	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	305.6359	379.5741	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1584.3346	1379.1578	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	489.6878	537.5917	0.0000	0.0000	0	0.00		
			<u>1,809,791</u>					<u>10,000.00</u>	<u>0.00</u>	<u>22,624,675.00</u>	<u>0.00</u>
	Total		3,073,719					116,510.00	1,654,352,496.80	126,717,276.00	1,095,675,530,395.90
Future											
Mar 2016	ZAZW	Future	1	1.3209	1.3522	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		4,120,765					209,367.00	1,765,704,727.60	169,893,498	1,528,327,398,293.40