



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Mar 2016	DAEU	Future	5	17.1209	17.3184	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.1747	17.3070	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.2713	17.3257	0.0000	0.0000	8	138,292.00
Apr 2016	DAEU	Future	25	17.3142	17.3569	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.4304	17.3884	0.0000	0.0000	0	0.00
			<u>408</u>					<u>8.00</u>	<u>138,292.00</u>
		<b>Total</b>	<b>408</b>					<b>8.00</b>	<b>138,292.00</b>
<b>Future</b>									
Mar 2016	DAGB	Future	115	21.9830	22.0976	0.0000	0.0000	25	551,235.00
Apr 2016	DAGB	Future	121	22.1531	22.2601	0.0000	0.0000	0	0.00
			<u>236</u>					<u>25.00</u>	<u>551,235.00</u>
									<u>36,241.00</u>
									<u>557,182,524.70</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	754.7842	735.9884	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	606.6695	657.5986	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,764</b>					<b>25.00</b>	<b>551,235.00</b>
									<u>192,322.00</u>
									<u>557,182,524.70</u>
<b>Future</b>									
Mar 2016	DAUS	Future	163	15.7518	15.8833	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	15.7606	15.8952	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.7723	15.9066	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.7846	15.9173	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.8276	15.9548	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	423	15.8337	15.9601	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	15.8460	15.9708	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.8676	15.9956	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,267	15.8800	16.0097	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	15.8955	16.0274	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	15.9140	16.0486	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>
Apr 2016	DAUS	Future	500	15.9233	16.0592	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	15.9389	16.0765	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	550	15.9673	16.1058	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	15.9768	16.1156	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	15.9800	16.1189	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	338	16.0242	16.1645	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.0532	16.1941	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.2712	16.4151	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.3731	16.5192	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.6769	16.8294	0.0000	0.0000	0	0.00
			<u>7,873</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,625,407.00</u>
									<u>37,858,846,462.50</u>
<b>Option</b>									
Mar 2016	DAUS	14.60 Call	10,000	1151.8015	1283.7988	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	1141.8019	1273.8262	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1131.8023	1263.8550	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	47.1527	132.3141	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	331.1745	462.9323	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	643.5663	770.9305	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.84 Call	2,500	143.8977	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	15.54 Call	1,000	326.0188	439.7510	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	279.7781	390.5187	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.4098	0.4322	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1169.1106	1302.2917	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.9345	1.5851	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	883.9580	1010.3481	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0573	0.0620	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.7156	1.6807	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	695.3768	805.1898	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	291.4243	365.9412	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	379.0024	459.2175	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	261.3650	322.7604	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	15.9540	14.6648	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	710.6321	809.8680	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	133.0031	168.2646	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	210.4697	256.9833	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.6130	0.5511	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.1045	10.2431	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	619.5531	710.4886	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	350.7706	415.1831	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	241.3334	291.9182	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	50.4172	45.5219	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	780.4399	879.5259	0.0000	0.0000	0	0.00

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May 2016	DAUS	15.70 Call	5,000	722.5861	817.5587	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	937.9509	1043.6579	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8450	2.7069	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	22.9194	20.0511	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	563.5624	645.1826	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	375.1712	439.5463	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.8605	4.5556	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	952.6807	1055.2948	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	126.1686	110.1475	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	782.5467	877.5459	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	292.9504	263.9433	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	517.7967	589.0522	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.9547	4.7981	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	32.4355	27.3542	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	540.8729	612.0304	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	423.4018	483.9447	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1063.8393	995.8521	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	304.4096	350.1225	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.8146	6.3451	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	39.4666	31.0567	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	516.6361	578.7527	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	441.8973	497.6089	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.9075	12.0616	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1229.8262	1331.0692	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	647.8563	0.0000	0.0000	0.0000	5,000	0.00
Aug 2016	DAUS	17.39 Call	5,000	531.7185	0.0000	0.0000	0.0000	5,000	0.00
Aug 2016	DAUS	11.80 Put	250	8.6437	8.4163	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	41.9946	34.1302	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	495.1490	549.7415	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	449.7539	500.6429	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	75.5983	61.4551	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	633.7469	697.8465	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	328.3559	297.6710	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	371.5754	415.7365	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.2909	11.9135	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	56.8864	46.6848	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	493.1948	545.0304	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	464.0488	513.9729	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.3580	13.1903	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	69.6602	56.8046	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	485.3080	533.7658	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	472.3340	519.7187	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	11.80 Put	250	15.9744	14.6277	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	81.9600	66.0851	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	479.6712	524.3812	0.0000	0.0000	0	0.00	
			<u>394,444</u>					<u>15,000.00</u>	<u>0.00</u>	<u>7,078,161.00</u>
	<b>Total</b>		<b>402,317</b>					<b>15,000.00</b>	<b>0.00</b>	<b>10,703,568.00</b>
										<b>37,858,846,462.50</b>
<b>Future</b>										
Mar 2016	EUUS	Future	2	1.0865	1.0897	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232,807.00</u>
	<b>Total</b>		<b>2</b>					<b>0.00</b>	<b>0.00</b>	<b>2,641,296,679.00</b>
<b>Future</b>										
Mar 2016	ZAAD	Future	14,930	11.2774	11.3733	11.2312	11.2312	500	5,615,600.00	
Jun 2016	ZAAD	Future	3,067	11.4334	11.5352	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	875	11.6159	11.7209	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	263	11.7950	11.9039	0.0000	0.0000	111	1,308,912.00	
			<u>19,135</u>					<u>611.00</u>	<u>6,924,512.00</u>	<u>2,768,593.00</u>
	<b>Total</b>									<b>22,490,307,666.50</b>
<b>Option</b>										
Mar 2016	ZAAD	9.80 Put	200	0.2360	0.2059	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	879.4412	974.9733	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	11.6648	6.5513	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	66.5238	107.9383	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	63.5094	103.7054	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	0.5884	1.2132	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32,377.00</u>
	<b>Total</b>		<b>20,335</b>					<b>611.00</b>	<b>6,924,512.00</b>	<b>2,800,970.00</b>
										<b>22,490,307,666.50</b>
<b>Future</b>										
Jun 2016	ZACR	Future	22,550	2.4293	2.4513	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86,204.00</u>
	<b>Total</b>		<b>22,550</b>					<b>0.00</b>	<b>0.00</b>	<b>1,952,214,746.00</b>
<b>Future</b>										
Mar 2016	ZAEU	Future	59,785	17.1459	17.3420	17.2103	17.1000	3,937	67,501,042.50	
Jun 2016	ZAEU	Future	42,780	17.5086	17.7145	17.5754	17.4800	600	10,519,550.00	
Sep 2016	ZAEU	Future	9,138	17.9233	18.1379	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.3289	18.5553	0.0000	0.0000	0	0.00	
			<u>116,203</u>					<u>4,537.00</u>	<u>78,020,592.50</u>	<u>8,018,164.00</u>
	<b>Total</b>									<b>105,497,469,433.00</b>
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.0001	0.0393	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0006	0.0439	0.0000	0.0000	0	0.00	

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Mar 2016	ZAEU	13.85 Put	12,000	0.0825	0.0711	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.1368	0.1063	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.6556	0.5123	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2247.3641	2443.1422	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	1.4641	1.1422	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	1.7160	1.3378	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1780.8788	1975.8535	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	4.9788	3.8535	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1210.7628	1406.1278	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1162.2359	1357.6759	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1017.7305	1213.4246	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	875.3909	1071.2869	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	416.4837	571.1372	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	22.2602	18.0541	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1727.1133	1906.1858	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	476.2739	431.5172	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	646.9261	583.8316	0.0000	0.0000	5,922	0.00
Dec 2016	ZAEU	20.80 Call	2,912	677.8768	747.4394	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	513.8984	567.3348	0.0000	0.0000	2,961	0.00
			<u>333,270</u>					<u>8,883.00</u>	<u>0.00</u>
			<b>Total</b>	<b>449,473</b>				<b>13,420.00</b>	<b>78,020,592.50</b>
									12,663,991.00
									105,497,469,433.00
<b>Future</b>									
Mar 2016	ZAFR	Future	6,657	15.8331	15.9324	0.0000	0.0000	0	0.00
			<u>6,657</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>6,657</b>				<b>0.00</b>	<b>0.00</b>
									492,216.00
									4,779,305,936.10
<b>Future</b>									
Mar 2016	ZAGB	Future	56,234	22.0123	22.1247	22.0770	22.0165	3,622	80,023,193.00
Jun 2016	ZAGB	Future	5,164	22.4191	22.5411	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	1,330	22.8847	23.0136	22.9107	22.7763	126	2,881,461.00
			<u>62,728</u>					<u>3,748.00</u>	<u>82,904,654.00</u>
									5,445,592.00
									84,742,075,920.90
<b>Option</b>									
Mar 2016	ZAGB	20.75 Put	21,300	48.1395	49.7246	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	189.6639	182.2520	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	1217.1270	1141.4136	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	18.2496	29.1329	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	3.4843	5.4177	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	475.7987	529.7527	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	169.2086	195.5992	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	209.3331	205.4225	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1608.4493	1568.2406	0.0000	0.0000	0	0.00

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Dec 2016	ZAGB	26.94 Call	783	779.1283	832.9919	0.0000	0.0000	0	0.00		
			62,749					0.00	0.00	1,623,745.00	0.00
		<b>Total</b>	<b>125,477</b>					<b>3,748.00</b>	<b>82,904,654.00</b>	7,069,337.00	84,742,075,920.90
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.0677	2.0854	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3,381.00	74,030,376.00
		<b>Total</b>	<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	3,381.00	74,030,376.00
<b>Future</b>											
Mar 2016	ZAJY	Future	5,671	0.1395	0.1410	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	5,474	0.1425	0.1441	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,148	0.1459	0.1476	0.0000	0.0000	92	1,344,534.00		
			12,293					92.00	1,344,534.00	715,311.00	7,435,546,645.00
		<b>Total</b>	<b>12,293</b>					<b>92.00</b>	<b>1,344,534.00</b>	715,311.00	7,435,546,645.00
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1550	0.1562	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12,853.00	167,326,730.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12,853.00	167,326,730.00
<b>Future</b>											
Mar 2016	ZAUM	Future	972	15.7815	15.9146	15.7704	15.7123	20	31,483,700.00		
Jun 2016	ZAUM	Future	267	16.0663	16.2073	16.0571	16.0571	5	8,028,550.00		
Sep 2016	ZAUM	Future	132	16.3866	16.5329	0.0000	0.0000	0	0.00		
Dec 2016	ZAUM	Future	20	16.6939	16.8470	0.0000	0.0000	0	0.00		
			1,391					25.00	39,512,250.00	118,758.00	129,145,590,110.00
		<b>Total</b>	<b>1,391</b>					<b>25.00</b>	<b>39,512,250.00</b>	123,281.00	129,145,590,110.00
<b>Future</b>											
Mar 2016	ZAUS	Future	776,109	15.7815	15.9146	15.8644	15.7000	44,126	696,311,625.90		
Jun 2016	ZAUS	Future	218,112	16.0663	16.2073	16.1500	16.0000	6,558	105,696,152.10		
Sep 2016	ZAUS	Future	152,094	16.3866	16.5329	16.4195	16.3488	75	1,230,463.00		
Dec 2016	ZAUS	Future	28,953	16.6939	16.8470	16.7247	16.7247	7,277	121,115,506.00		
			1,175,268					58,036.00	924,353,747.00	104,940,483.00	1,108,962,005,559.00
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0000	0.0000	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	11.95 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0001	0.0001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0006	0.0006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3231.5137	3364.6126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0444	0.0503	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2981.5537	3114.6605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0862	0.0956	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.1379	0.1505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2581.6883	2714.8032	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.2269	0.2431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2281.9751	2415.0952	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2232.0535	2365.1736	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	1.0156	1.0271	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2022.5467	2155.6572	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1843.2949	1976.3729	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.8492	1.8242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1783.6452	1916.7030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1684.3822	1817.3899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	3.8600	3.6921	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1575.4200	1708.3965	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	4.2379	4.3626	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1476.0885	1609.5688	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1287.7989	1421.7844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	6.2989	7.1844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1198.8849	1333.1989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1090.5490	1225.3607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	9.0490	10.7607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1041.4586	1176.5364	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	9.9586	11.9364	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	10.9844	13.2547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	16.6605	20.3799	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	17.4723	20.8326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	20.1802	22.2582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	30.3187	28.6224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	622.1006	751.8937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	564.7954	692.4604	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	98.7913	85.2485	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	396.5553	513.1709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	115.0553	98.5709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	358.2877	470.9968	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	352.1477	464.1679	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.59 Call	3,000	340.0748	450.6849	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	334.1422	444.0314	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	197.1068	166.1811	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	253.4184	351.4315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	208.4404	297.3313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	276.9404	232.7313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	153.3825	228.7908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	371.8825	314.1908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	99.2549	157.9827	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	72.0700	120.1560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	724.1246	631.5905	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	49.3506	86.7684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	43.7366	78.1802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	27.4070	50.8301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	995.9070	886.2301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1090.2572	975.9299	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1137.8866	1021.5324	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	15.3998	28.6310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1233.8998	1114.0310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	10.2026	18.6643	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	6.0950	10.6542	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	1.4588	2.5847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.2619	4.9742	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.6195	9.1879	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.4091	10.3858	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	17.3715	14.7198	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2594.3746	2731.4790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	28.0746	24.1790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	29.4084	25.3648	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	77.1324	68.3669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	82.4398	73.1912	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	114.9065	101.7344	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	162.4577	142.7912	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	184.9990	163.4545	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1340.8758	1458.7636	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	214.8924	190.9750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1289.1689	1405.6370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	222.8689	198.3370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	748.4023	839.4503	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	597.8615	547.1474	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	701.7905	790.3076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	635.4905	583.0076	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	16.10 Call	3,000	658.3629	743.6117	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	5,000	733.6037	675.0477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	606.4112	686.7932	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	788.6712	727.1949	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	944.1796	875.9956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	500.7584	572.7581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1047.3327	975.1262	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	387.6126	448.8889	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	382.7586	443.4504	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	370.9021	430.1446	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	359.4249	417.4419	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	357.1756	414.9514	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	350.5129	407.5665	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	198.2565	237.6783	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	189.6898	227.8673	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	178.1359	214.6020	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	136.4869	166.4004	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	32.6801	25.9914	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	211.9879	185.3312	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	931.1203	1010.8551	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	622.1545	682.5769	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	575.2946	632.4395	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	283.5901	318.5379	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.8973	16.2664	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	54.7458	42.3681	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	67.3908	51.4856	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	84.4849	66.0703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	319.1430	279.9406	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	402.4302	365.4209	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	423.7339	385.5719	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	429.9546	391.4626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	495.3689	453.5526	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	498.7915	456.8156	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1860.6171	1968.5592	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	604.6376	557.8013	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	632.0749	584.0605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	735.4299	679.4698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	833.1838	773.7701	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	937.1567	874.3931	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1086.9727	1019.8948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1121.6859	1053.6795	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1216.6871	1146.2731	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>		
Dec 2016	ZAUS	16.76 Put	3,750	1259.2385	1187.8892	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	887.8449	954.9735	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	792.9236	855.1696	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	705.5185	763.0284	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	620.7631	673.2581	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	605.0448	656.5770	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	601.6208	652.9457	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	576.7180	626.5130	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	560.8569	609.6626	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	496.2033	540.8589	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	490.9345	533.8739	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	484.7426	525.6465	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	470.8503	509.8342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	458.5968	496.8342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	451.3566	489.1511	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	439.2011	476.2522	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	434.1838	470.9330	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	393.7787	428.0443	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	387.1441	421.0042	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	372.1759	405.1133	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	368.5755	401.3559	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	746.5873	0.0000	0.0000	0.0000	5,426	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	763.5860	708.4309	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1287.7434	1214.2236	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	841.5229	0.0000	0.0000	0.0000	12,740	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	769.0676	824.8970	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	521.6395	561.3896	0.0000	0.0000	0	0.00		
			<u>1,880,299</u>					<u>18,166.00</u>	<u>0.00</u>	<u>23,164,438.00</u>	<u>0.00</u>
	<b>Total</b>		<b>3,055,567</b>					<b>76,202.00</b>	<b>924,353,747.00</b>	<b>128,104,921.00</b>	<b>1,108,962,005,559.00</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3758	1.3866	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>
	<b>Total</b>		<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23,399.00</b>	<b>167,046,491.00</b>
	<b>Grand Total</b>		<b>4,125,882</b>					<b>109,131.00</b>	<b>1,133,749,816.50</b>	<b>171,501,094</b>	<b>1,544,700,915,885.40</b>