



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Mar 2016	DAEU	Future	5	17.0076	17.1209	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.0610	17.1747	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.1569	17.2713	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.1995	17.3142	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	17.2073	17.1700	0.0000	0.0000	1	17,170.00
May 2016	DAEU	Future	74	17.3144	17.4304	0.0000	0.0000	0	0.00
			<u>409</u>					<u>1.00</u>	<u>17,170.00</u>
		<b>Total</b>	<b>409</b>					<b>1.00</b>	<b>17,170.00</b>
									<u>102,624.00</u>
									<u>1,292,973,238.40</u>
									<u>392,224.00</u>
									<u>1,292,973,238.40</u>
<b>Future</b>									
Mar 2016	DAGB	Future	0	21.9948	22.0748	0.0000	0.0000	131	2,891,798.80
Mar 2016	DAGB	Future	115	22.0079	21.9830	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	121	22.1775	22.1531	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.2342	22.0470	0.0000	0.0000	157	3,465,020.80
			<u>393</u>					<u>288.00</u>	<u>6,356,819.60</u>
									<u>36,529.00</u>
									<u>563,539,344.30</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	728.9707	754.7842	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	594.0165	606.6695	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,921</b>					<b>288.00</b>	<b>6,356,819.60</b>
									<u>156,081.00</u>
									<u>563,539,344.30</u>
<b>Future</b>									
Mar 2016	DAUS	Future	163	15.6825	15.7518	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	15.6885	15.7606	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.7001	15.7723	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.7122	15.7846	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.7549	15.8276	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	423	15.7609	15.8337	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	15.7731	15.8460	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.7946	15.8676	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	2,267	15.8069	15.8800	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	15.8222	15.8955	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.8406	15.9140	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	40	15.8468	15.7875	0.0000	0.0000	40	631,500.00		
Apr 2016	DAUS	Future	500	15.8498	15.9233	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.8652	15.9389	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.8934	15.9673	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9028	15.9768	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9059	15.9800	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.9498	16.0242	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.9782	16.0532	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.1934	16.2712	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.2939	16.3731	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.5922	16.6769	0.0000	0.0000	0	0.00		
			<u>7,913</u>					<u>40.00</u>	<u>631,500.00</u>	<u>3,625,447.00</u>	<u>37,859,477,962.50</u>

Option

Mar 2016	DAUS	15.47	Call	2,500	258.8251	331.1745	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14	Call	2,500	575.8877	643.5663	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.84	Call	2,500	104.2753	143.8977	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54	Call	1,000	265.0573	326.0188	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61	Call	1,000	222.1452	279.7781	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34	Put	17,991	0.3460	0.4098	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63	Call	17,991	1095.5057	1169.1106	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67	Put	19,744	1.4816	1.9345	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97	Call	19,744	815.3341	883.9580	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80	Put	250	0.0357	0.0573	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50	Put	150	1.1629	1.7156	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25	Call	250	633.8039	695.3768	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96	Call	150	251.7635	291.4243	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87	Call	5,000	334.3721	379.0024	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23	Call	5,000	226.3660	261.3650	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97	Put	17,896	14.3231	15.9540	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42	Call	17,896	650.0660	710.6321	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09	Call	5,000	112.4897	133.0031	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81	Call	10,000	182.5951	210.4697	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80	Put	250	0.3732	0.6130	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50	Put	150	9.4447	11.1045	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66	Call	250	562.4861	619.5531	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29	Call	150	310.5726	350.7706	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69	Call	10,000	210.4492	241.3334	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28	Put	8,403	49.3830	50.4172	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51	Call	8,403	720.6897	780.4399	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>
May 2016	DAUS	15.70 Call	5,000	667.7179	722.5861	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	877.4910	937.9509	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.2814	2.8450	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	21.8327	22.9194	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	519.0995	563.5624	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	342.1004	375.1712	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.1252	4.8605	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	894.1455	952.6807	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	130.9113	126.1686	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	729.3590	782.5467	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	304.3580	292.9504	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	480.0828	517.7967	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.3189	4.9547	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	33.0623	32.4355	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	502.2061	540.8729	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	391.7531	423.4018	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1098.7115	1063.8393	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	281.1678	304.4096	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.4148	6.8146	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	40.6294	39.4666	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	482.9116	516.6361	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	412.2511	441.8973	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.5819	12.9075	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1172.1255	1229.8262	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	671.0419	647.8563	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	498.7830	531.7185	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.5894	8.6437	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	47.0980	41.9946	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	464.7243	495.1490	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	420.3999	449.7539	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	77.1906	75.5983	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	597.5899	633.7469	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	339.8038	328.3559	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	347.7740	371.5754	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.1894	12.2909	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	60.1537	56.8864	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	464.5445	493.1948	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	436.7822	464.0488	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.3808	14.3580	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	71.7666	69.6602	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	459.1217	485.3080	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	446.8406	472.3340	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	11.80 Put	250	15.9911	15.9744	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	82.3613	81.9600	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	455.7669	479.6712	0.0000	0.0000	0	0.00	
			352,444					0.00	0.00	7,078,161.00
		<b>Total</b>	<b>360,357</b>					<b>40.00</b>	<b>631,500.00</b>	10,703,608.00
										37,859,477,962.50
<b>Future</b>										
Mar 2016	EUUS	Future	2	1.0842	1.0865	0.0000	0.0000	0	0.00	
			2					0.00	0.00	232,807.00
		<b>Total</b>	<b>2</b>					<b>0.00</b>	<b>0.00</b>	232,807.00
										2,641,296,679.00
<b>Future</b>										
Mar 2016	ZAAD	Future	14,930	11.3549	11.2774	0.0000	0.0000	0	0.00	
Jun 2016	ZAAD	Future	3,067	11.5105	11.4334	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	875	11.6912	11.6159	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	263	11.8677	11.7950	0.0000	0.0000	0	0.00	
			19,135					0.00	0.00	2,768,593.00
										22,490,307,666.50
<b>Option</b>										
Mar 2016	ZAAD	9.80 Put	200	0.1489	0.2360	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	956.2613	879.4412	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	7.3595	11.6648	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	91.8186	66.5238	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	87.9041	63.5094	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	0.7557	0.5884	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32,377.00
		<b>Total</b>	<b>20,335</b>					<b>0.00</b>	<b>0.00</b>	2,800,970.00
										22,490,307,666.50
<b>Future</b>										
Jun 2016	ZACR	Future	22,550	2.4137	2.4293	0.0000	0.0000	0	0.00	
			22,550					0.00	0.00	86,204.00
		<b>Total</b>	<b>22,550</b>					<b>0.00</b>	<b>0.00</b>	86,204.00
										1,952,214,746.00
<b>Future</b>										
Mar 2016	ZAEU	Future	59,610	17.0325	17.1459	17.1337	16.9450	1,262	21,526,449.50	
Jun 2016	ZAEU	Future	42,525	17.3914	17.5086	17.4207	17.3103	1,605	27,891,289.00	
Sep 2016	ZAEU	Future	9,138	17.8021	17.9233	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.2026	18.3289	0.0000	0.0000	0	0.00	
			115,773					2,867.00	49,417,738.50	8,021,031.00
										105,546,887,171.50
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.0270	0.0001	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0280	0.0006	0.0000	0.0000	0	0.00	

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Mar 2016	ZAEU	13.85 Put	12,000	0.0554	0.0825	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.0943	0.1368	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.4949	0.6556	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2133.6637	2247.3641	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	1.1637	1.4641	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	1.3783	1.7160	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1666.7307	1780.8788	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	4.2307	4.9788	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1095.8226	1210.7628	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1047.3186	1162.2359	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	903.0473	1017.7305	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	766.2845	875.3909	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	327.5524	416.4837	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	23.3583	22.2602	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1621.6686	1727.1133	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	497.3719	476.2739	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	675.0242	646.9261	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	629.0643	677.8768	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	476.6934	513.8984	0.0000	0.0000	0	0.00
			<u>333,270</u>					<i>0.00</i>	<i>0.00</i>
			<b>Total</b>	<b>449,043</b>				<b>2,867.00</b>	<b>49,417,738.50</b>
									<i>12,666,858.00</i>
									<i>105,546,887,171.50</i>
<b>Future</b>									
Mar 2016	ZAFR	Future	6,657	15.7302	15.8331	0.0000	0.0000	0	0.00
			<u>6,657</u>					<i>0.00</i>	<i>0.00</i>
			<b>Total</b>	<b>6,657</b>				<b>0.00</b>	<b>0.00</b>
									<i>492,216.00</i>
									<i>4,779,305,936.10</i>
<b>Future</b>									
Mar 2016	ZAGB	Future	56,216	22.0372	22.0123	22.0920	21.7931	2,167	47,694,087.60
Jun 2016	ZAGB	Future	5,164	22.4415	22.4191	22.3245	22.3245	40	892,980.00
Sep 2016	ZAGB	Future	1,330	22.9046	22.8847	0.0000	0.0000	0	0.00
			<u>62,710</u>					<i>2,207.00</i>	<i>48,587,067.60</i>
									<i>5,447,799.00</i>
									<i>84,790,662,988.50</i>
<b>Option</b>									
Mar 2016	ZAGB	20.75 Put	21,300	30.1564	48.1395	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	144.3513	189.6639	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	1171.6121	1217.1270	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	15.3425	18.2496	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	2.6717	3.4843	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	459.0792	475.7987	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	158.4934	169.2086	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	200.1178	209.3331	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1578.8948	1608.4493	0.0000	0.0000	0	0.00

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Dec 2016	ZAGB	26.94 Call	783	765.7919	779.1283	0.0000	0.0000	0	0.00		
			62,749					0.00	0.00	1,623,745.00	0.00
		<b>Total</b>	<b>125,459</b>					<b>2,207.00</b>	<b>48,587,067.60</b>	7,071,544.00	84,790,662,988.50
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.0575	2.0677	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	0.1380	0.1395	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	5,474	0.1409	0.1425	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,148	0.1442	0.1459	0.0000	0.0000	0	0.00		
			12,293					0.00	0.00	715,311.00	7,435,546,645.00
		<b>Total</b>	<b>12,293</b>					<b>0.00</b>	<b>0.00</b>	715,311.00	7,435,546,645.00
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1545	0.1550	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	962	15.7092	15.7815	15.7650	15.7307	40	62,968,300.00		
Jun 2016	ZAUM	Future	267	15.9911	16.0663	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	132	16.3071	16.3866	16.3383	16.3342	8	13,069,410.00		
Dec 2016	ZAUM	Future	20	16.6089	16.6939	0.0000	0.0000	0	0.00		
			1,381					48.00	76,037,710.00	118,806.00	129,221,627,820.00
		<b>Total</b>	<b>1,381</b>					<b>48.00</b>	<b>76,037,710.00</b>	123,329.00	129,221,627,820.00
<b>Future</b>											
Mar 2016	ZAUS	Future	779,193	15.7092	15.7815	15.7720	15.5944	33,080	519,227,100.10		
Jun 2016	ZAUS	Future	218,570	15.9911	16.0663	16.0566	15.8650	2,940	47,086,389.60		
Sep 2016	ZAUS	Future	154,273	16.3071	16.3866	16.3589	16.2585	3,389	55,338,549.20		
Dec 2016	ZAUS	Future	28,953	16.6089	16.6939	0.0000	0.0000	0	0.00		
			1,180,989					39,409.00	621,652,038.90	104,979,892.00	1,109,583,657,597.90
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0195	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0197	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0203	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0204	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0206	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	0.0207	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0208	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0209	0.0001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0210	0.0006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3159.2206	3231.5137	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0374	0.0444	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2909.2451	2981.5537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0722	0.0862	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.1155	0.1379	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2509.3577	2581.6883	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.1901	0.2269	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2209.6001	2281.9751	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2159.6670	2232.0535	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.8646	1.0156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1950.0916	2022.5467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1770.7464	1843.2949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.5943	1.8492	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1711.0564	1783.6452	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1611.7145	1684.3822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	3.1564	3.8600	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1502.4051	1575.4200	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	3.4639	4.2379	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1402.9501	1476.0885	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1214.3629	1287.7989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	5.1629	6.2989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1125.2738	1198.8849	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1016.6903	1090.5490	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	7.4903	9.0490	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	967.4751	1041.4586	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	8.2751	9.9586	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	9.1686	10.9844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	19.0589	16.6605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	20.0101	17.4723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	23.0907	20.1802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	34.5942	30.3187	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	555.4183	622.1006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	499.7209	564.7954	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	111.4014	98.7913	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	338.6670	396.5553	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	129.4670	115.0553	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	302.7183	358.2877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	296.9815	352.1477	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	15.59 Call	3,000	285.7240	340.0748	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	280.2057	334.1422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	219.8032	197.1068	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	206.5126	253.4184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	166.6689	208.4404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	307.4689	276.9404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	118.7073	153.3825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	409.5073	371.8825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	73.2989	99.2549	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	51.4053	72.0700	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	779.3708	724.1246	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	33.7755	49.3506	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	29.9160	43.7366	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	18.4429	27.4070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1059.2429	995.9070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1155.3049	1090.2572	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1203.6717	1137.8866	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	10.1527	15.3998	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1300.9527	1233.8998	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	6.6663	10.2026	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	4.1551	6.0950	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	1.0361	1.4588	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.4627	5.2619	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.7733	10.6195	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	11.5322	12.4091	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	16.4715	17.3715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2518.4266	2594.3746	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	27.3266	28.0746	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	28.6930	29.4084	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	78.5082	77.1324	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	84.1105	82.4398	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	119.3123	114.9065	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	168.7276	162.4577	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	192.1461	184.9990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1273.5801	1340.8758	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	223.1938	214.8924	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1222.5763	1289.1689	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	231.4763	222.8689	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	697.3077	748.4023	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	622.5256	597.8615	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	652.5647	701.7905	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	661.4647	635.4905	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	16.10 Call	3,000	611.8438	658.3629	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	5,000	763.6456	733.6037	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	562.4192	606.4112	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	820.4577	788.6712	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	980.4992	944.1796	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	462.4303	500.7584	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1086.3749	1047.3327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	356.3044	387.6126	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	351.7476	382.7586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	340.6206	370.9021	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	329.8659	359.4249	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	327.7576	357.1756	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	321.5180	350.5129	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	179.7254	198.2565	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	171.8434	189.6898	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	161.2277	178.1359	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	123.1052	136.4869	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	34.7943	32.6801	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	222.0042	211.9879	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	883.6223	931.1203	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	587.7506	622.1545	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	543.1235	575.2946	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	265.1650	283.5901	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.1271	16.8973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	56.5208	54.7458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	69.6761	67.3908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	87.4629	84.4849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	331.0465	319.1430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	412.0717	402.4302	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	433.9081	423.7339	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	440.2803	429.9546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	507.3032	495.3689	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	510.8151	498.7915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1789.2825	1860.6171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	619.2293	604.6376	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	650.1066	632.0749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	757.2691	735.4299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	857.3972	833.1838	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	963.7611	937.1567	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1116.8126	1086.9727	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1152.2447	1121.6859	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1249.0894	1216.6871	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.76 Put	3,750	1292.5218	1259.2385	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	848.0228	887.8449	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	756.9658	792.9236	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	673.2159	705.5185	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	592.1920	620.7631	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	577.1867	605.0448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	573.9183	601.6208	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	550.1696	576.7180	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	535.0493	560.8569	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	477.3160	496.2033	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	472.3297	490.9345	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	466.4700	484.7426	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	453.3220	470.8503	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	441.7350	458.5968	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	434.8902	451.3566	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	423.4037	439.2011	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	418.6647	434.1838	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	380.5315	393.7787	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	374.2758	387.1441	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	357.3445	372.1759	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	349.8396	368.5755	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	763.1595	746.5873	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	780.5785	763.5860	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1320.2892	1287.7434	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	811.2702	841.5229	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	741.7337	769.0676	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	509.6723	521.6395	0.0000	0.0000	0	0.00		
			<u>1,880,299</u>					<u>0.00</u>	<u>0.00</u>	<u>23,164,438.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,061,288</b>					<b>39,409.00</b>	<b>621,652,038.90</b>	<b>128,144,330.00</b>	<b>1,109,583,657,597.90</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3690	1.3758	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>4,089,343</b>					<b>44,860.00</b>	<b>802,700,044.60</b>	<b>171,545,954</b>	<b>1,545,503,615,930.00</b>