



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Mar 2016	DAEU	Future	5	17.1785	17.1740	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.2252	17.2174	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.3206	17.3121	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.3632	17.3547	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	17.3710	17.3625	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.4779	17.4699	0.0000	0.0000	0	0.00
			<u>409</u>					<i>0.00</i>	<i>0.00</i>
		Total	409					0.00	0.00
									<i>102,624.00</i>
									<i>1,292,973,238.40</i>
Future									
Mar 2016	DAGB	Future	115	22.1505	22.2124	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	121	22.3111	22.3690	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.3677	22.4256	0.0000	0.0000	0	0.00
			<u>393</u>					<i>0.00</i>	<i>0.00</i>
									<i>36,548.00</i>
									<i>563,959,579.20</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	675.5762	666.8472	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	613.6559	633.6420	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	24,921					0.00	0.00
									<i>156,081.00</i>
									<i>0.00</i>
Future									
Mar 2016	DAUS	Future	0	15.5696	15.7188	0.0000	0.0000	2,500	38,924,000.00
Mar 2016	DAUS	Future	301	15.5726	15.7188	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.5784	15.7215	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.5901	15.7333	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.6320	15.7757	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	15.6380	15.7818	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	15.6500	15.7939	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.6710	15.8151	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,267	15.6831	15.8272	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	700	15.6982	15.8424	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.7162	15.8606	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	62	15.7223	15.8667	0.0000	0.0000	22	347,006.00		
Apr 2016	DAUS	Future	800	15.7253	15.8698	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.7404	15.8849	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.7679	15.9127	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.7772	15.9222	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.7803	15.9253	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.8238	15.9694	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.8519	15.9978	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.0626	16.2116	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.1609	16.3114	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.4553	16.6091	0.0000	0.0000	0	0.00		
			<u>8,114</u>					<u>2,522.00</u>	<u>39,271,006.00</u>	<u>3,628,726.00</u>	<u>37,910,664,651.20</u>

Option

Mar 2016	DAUS	15.14 Call	2,500	458.2383	593.5282	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.84 Call	2,500	50.7925	105.2991	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	161.9588	271.4479	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	124.9875	225.5419	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.2107	0.2468	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	970.9325	1114.9948	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	169.0140	246.4291	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	199.2029	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.3790	1.4103	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	697.9078	828.8361	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0345	0.0420	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.1447	1.2774	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	527.0154	642.2356	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	186.3438	251.7824	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	263.8218	337.8904	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	173.1405	227.7028	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	14.5148	12.8949	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	557.8063	657.7807	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	84.9209	111.8946	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	146.2052	183.0683	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.3741	0.3514	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	9.7165	8.8522	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	482.1528	569.0741	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	258.4278	313.5003	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	170.9578	211.7692	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	54.8690	45.2253	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	636.1786	728.6335	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	591.7437	676.2598	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	789.0253	887.6745	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.2925	2.3100	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	23.2648	21.0335	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	461.2727	526.7852	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	300.8512	347.1130	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.0096	4.0169	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	809.1864	904.8661	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	145.0469	126.2483	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	656.1205	738.9025	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	334.2013	295.8801	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	431.2685	484.5791	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.1115	4.1973	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	34.0618	30.9404	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	452.3747	506.6438	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	351.2733	394.4644	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1171.6567	1082.9438	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	252.0519	280.5025	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.9286	6.2015	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	42.4148	38.7528	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	437.9289	483.7734	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	372.7212	412.2475	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	11.1189	11.7624	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1081.1670	1177.3278	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	720.3466	657.5952	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	454.8156	497.8863	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	7.9706	8.2542	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	50.8852	42.5524	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	424.5266	462.9491	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	382.7575	419.2780	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	88.5543	78.3252	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	548.1373	595.6019	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	363.7730	331.0783	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	315.5695	343.5212	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.0259	11.9969	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	69.5735	60.2619	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	427.2634	460.9237	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	401.0370	432.7919	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	13.8251	14.0482	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	82.7885	72.4382	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	423.9478	453.3714	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	412.2114	440.8349	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	11.80 Put	250	15.9433	15.6049	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	96.1420	85.3576	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	422.9585	447.9950	0.0000	0.0000	0	0.00	
			<u>354,944</u>					5,000.00	0.00	7,088,161.00
		Total	363,058					7,522.00	39,271,006.00	10,716,887.00
Future										37,910,664,651.20
Mar 2016	EUUS	Future	352	1.1033	1.0927	1.1000	1.1000	350	3,850,000.00	
			<u>352</u>					350.00	3,850,000.00	233,157.00
		Total	352					350.00	3,850,000.00	233,157.00
Future										2,645,146,679.00
Mar 2016	ZAAD	Future	14,930	11.5673	11.5566	11.5787	11.5787	250	2,894,675.00	
Jun 2016	ZAAD	Future	2,944	11.7237	11.7134	11.7340	11.7340	250	2,933,500.00	
Sep 2016	ZAAD	Future	875	11.9033	11.8947	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	983	12.0794	12.0722	0.0000	0.0000	1,246	15,051,680.00	
			<u>19,732</u>					1,746.00	20,879,855.00	2,770,389.00
Option										22,511,768,114.00
Mar 2016	ZAAD	9.80 Put	200	0.0701	0.1087	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1167.9949	1157.6299	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	2.3526	3.5734	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	225.1289	220.4493	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	217.9673	213.3427	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	2.5638	2.3606	0.0000	0.0000	0	0.00	
			<u>1,200</u>					0.00	0.00	32,377.00
		Total	20,932					1,746.00	20,879,855.00	2,802,766.00
Future										22,511,768,114.00
Jun 2016	ZACR	Future	22,550	2.4176	2.4267	0.0000	0.0000	0	0.00	
			<u>22,550</u>					0.00	0.00	86,204.00
		Total	22,550					0.00	0.00	86,204.00
Future										1,952,214,746.00
Jun 2016	ZADK	Future	80	2.3567	2.3560	2.3475	2.3475	160	3,755,200.00	
			<u>80</u>					160.00	3,755,200.00	1,385.00
		Total	80					160.00	3,755,200.00	1,385.00
Future										31,302,084.00
Mar 2016	ZAEU	Future	59,059	17.1967	17.1882	17.2000	17.1343	2,338	40,142,163.00	
Jun 2016	ZAEU	Future	42,925	17.5547	17.5474	17.5589	17.4991	2,040	35,721,318.30	
Sep 2016	ZAEU	Future	8,888	17.9632	17.9588	17.9531	17.9531	250	4,488,275.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
	Dec 2016	ZAEU	Future	4,500	18.3649	18.3615	0.0000	0.0000	0	0.00		
				<u>115,372</u>					<u>4,628.00</u>	<u>80,351,756.30</u>	<u>8,026,188.00</u>	<u>105,636,376,030.20</u>
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	0.0162	0.0226	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.0164	0.0235	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	0.0221	0.0354	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	0.0378	0.0603	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	0.2040	0.3185	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2297.1913	2288.9527	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	0.4913	0.7527	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	0.5853	0.8926	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	1828.6190	1821.0168	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	1.9190	2.8168	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1254.1900	1248.8752	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1205.1039	1200.1375	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1058.6477	1054.9604	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	913.8501	911.8667	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	419.8458	429.3474	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	17.7127	18.7420	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1750.1724	1749.6823	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	446.8453	452.3325	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	608.7337	616.4269	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	644.8025	658.4064	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	481.3945	494.5289	0.0000	0.0000	0	0.00		
				<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4,645,827.00</u>	<u>0.00</u>
	Total			448,642					4,628.00	80,351,756.30	12,672,015.00	105,636,376,030.20
Future												
	Mar 2016	ZAFR	Future	6,657	15.7690	15.8678	0.0000	0.0000	0	0.00		
				<u>6,657</u>					<u>0.00</u>	<u>0.00</u>	<u>492,216.00</u>	<u>4,779,305,936.10</u>
	Total			6,657					0.00	0.00	492,216.00	4,779,305,936.10
Future												
	Mar 2016	ZAGB	Future	56,171	22.1715	22.2288	22.1900	21.9880	960	21,225,798.40		
	Jun 2016	ZAGB	Future	4,964	22.5742	22.6336	22.5805	22.5805	200	4,516,100.00		
	Sep 2016	ZAGB	Future	1,478	23.0326	23.0962	23.0600	23.0600	1	23,060.00		
				<u>62,613</u>					<u>1,161.00</u>	<u>25,764,958.40</u>	<u>5,450,736.00</u>	<u>84,856,036,772.80</u>
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	11.2377	17.4563	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	21.50 Put	12,000	75.0887	86.2866	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	1024.1618	993.3181	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAGB	23.95 Call	11,400	11.6613	18.5808	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	1.2020	2.6108	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	475.4733	508.1377	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	160.4156	177.4390	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	180.1592	181.5545	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1500.2459	1482.3726	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	782.2257	806.5734	0.0000	0.0000	0	0.00	
			62,749					0.00	0.00	1,623,745.00
		Total	125,362					1,161.00	25,764,958.40	7,074,481.00
										84,856,036,772.80
Future										
Jun 2016	ZAHK	Future	0	2.0442	2.0604	0.0000	0.0000	3,381	69,374,739.00	
			0					3,381.00	69,374,739.00	6,762.00
		Total	0					3,381.00	69,374,739.00	6,762.00
										143,405,115.00
Future										
Mar 2016	ZAJY	Future	5,671	0.1376	0.1385	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	5,474	0.1405	0.1414	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1438	0.1448	0.0000	0.0000	0	0.00	
			12,293					0.00	0.00	715,311.00
		Total	12,293					0.00	0.00	715,311.00
										7,435,546,645.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1536	0.1551	0.0000	0.0000	1,266	19,547,040.00	
Jun 2016	ZAKS	Future	1,266	0.1533	0.1551	0.0000	0.0000	2,532	38,866,200.00	
			2,532					3,798.00	58,413,240.00	16,651.00
		Total	2,532					3,798.00	58,413,240.00	16,651.00
										225,739,970.00
Future										
Mar 2016	ZAUM	Future	956	15.5872	15.7303	15.6886	15.6009	15	23,459,550.00	
Jun 2016	ZAUM	Future	267	15.8644	16.0105	15.9145	15.9145	5	7,957,250.00	
Sep 2016	ZAUM	Future	137	16.1740	16.3246	16.1518	16.1279	10	16,139,850.00	
Dec 2016	ZAUM	Future	20	16.4720	16.6260	0.0000	0.0000	0	0.00	
			1,380					30.00	47,556,650.00	118,872.00
		Total	1,380					30.00	47,556,650.00	123,395.00
										129,326,258,670.00
Future										
Mar 2016	ZAUS	Future	779,066	15.5872	15.7303	15.6936	15.5481	35,065	546,417,843.50	
Jun 2016	ZAUS	Future	216,640	15.8644	16.0105	15.9700	15.8419	12,791	203,449,208.80	
Sep 2016	ZAUS	Future	154,298	16.1740	16.3246	16.2853	16.1279	640	10,349,707.20	
Dec 2016	ZAUS	Future	29,453	16.4720	16.6260	16.5114	16.5114	1,420	23,387,400.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			1,179,457					49,916.00	783,604,159.50
									105,074,670.00
									1,111,072,886,089.70
Option									
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
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	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0007	0.0004	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3037.2128	3180.3098	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0228	0.0247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2787.2274	2930.3298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0435	0.0479	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0690	0.0769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2387.2941	2530.4054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.1134	0.1273	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2087.4404	2230.5711	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2037.4815	2180.6173	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.5308	0.5951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1827.7480	1970.9141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1648.1747	1791.3804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.0065	1.1148	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1588.3821	1731.6037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1488.7126	1632.0822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	1.8091	2.4343	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1379.0426	1522.7745	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	2.0230	2.6843	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1279.4263	1423.2172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1090.4835	1234.3769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	3.2835	4.0769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1001.2078	1145.1322	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	892.3927	1036.3158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	5.1927	6.0158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	843.0771	986.9754	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	5.8771	6.6754	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	6.6864	7.4298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	21.2707	13.8085	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	22.3945	14.5749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	26.0474	17.0807	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	39.8132	26.6949	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	15.20 Call	500	441.0362	567.0145	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	388.3529	509.6384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	132.7119	95.8989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	241.6466	343.1418	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	154.4466	112.8418	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	210.4462	305.9285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	205.5324	299.9902	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	195.9495	288.3414	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	191.2780	282.6311	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	261.8651	199.4054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	130.8115	206.0640	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	99.5720	164.1521	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	362.3720	283.8521	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	64.3089	113.9710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	477.1089	383.6710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	34.2147	67.2102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	21.3573	45.2525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	878.0752	752.4168	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	13.4899	28.1288	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	11.9371	24.1319	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	7.4706	15.0937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1170.2706	1034.7937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1268.7849	1131.7324	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1318.1739	1180.4662	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	4.3599	8.6578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1417.1599	1278.3578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	2.9948	5.9392	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	1.6651	3.7243	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.2429	0.7474	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.5698	4.3820	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.3182	9.5023	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.1912	11.1926	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	19.3125	15.9318	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2394.5630	2536.8325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	30.1630	26.3325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	31.5041	27.6410	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	83.2890	75.3931	0.0000	0.0000	2,500	0.00
Jun 2016	ZAUS	14.25 Put	3,000	90.2147	80.7739	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	131.6299	114.8431	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	185.6807	163.1952	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	212.0573	186.1667	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1170.0277	1286.6391	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	14.97 Put	35,000	248.0347	216.6732	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1122.0161	1235.3171	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	257.6161	224.8171	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	628.3559	705.7869	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	681.6328	611.4729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	588.1312	660.6167	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	723.7312	650.1167	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	550.2910	619.3841	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	504.4938	569.3233	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	890.0531	807.8184	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1056.9915	966.7892	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	413.1540	467.9936	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1167.4275	1072.0572	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	317.9672	360.2559	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	313.8599	355.6158	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	303.8346	344.2832	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	294.1541	333.3288	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	292.2581	331.1802	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	286.6458	324.8268	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	157.0691	180.5288	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	150.1108	172.5266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	140.7499	161.7488	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	107.2570	123.0758	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	40.5414	34.7090	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	239.9895	216.2033	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	815.7344	883.7939	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	540.8136	585.2523	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	499.5063	540.2701	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	242.0133	260.0754	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.0966	17.2501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	66.4045	58.0845	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	80.8820	71.0868	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	100.2682	88.5914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	355.7679	325.8151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	440.6682	405.2926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	463.7495	426.7402	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	470.4826	432.9993	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	541.1864	498.8748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	544.8871	502.3249	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1690.1015	1796.7509	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	662.9603	608.9905	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	695.3704	639.4012	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	15.80 Put	10,000	807.5635	745.0203	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	912.0478	843.8014	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	1022.7180	948.8390	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1181.3394	1100.4098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1217.9066	1135.5350	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1317.7954	1231.6413	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	797.5844	844.2196	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	710.9851	752.1692	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	631.3908	667.3727	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	554.5073	585.3868	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	540.2816	570.2105	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	537.1813	566.9018	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	514.6750	542.8836	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	500.3514	527.5972	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	448.2038	469.0357	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	443.4842	463.9297	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	437.9433	457.9290	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	425.5065	444.4681	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	414.5507	432.6046	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	408.0746	425.5931	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	397.2143	413.8301	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	392.7337	408.9748	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	356.6682	369.9007	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	350.7497	363.4905	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	324.7390	346.3182	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	317.7424	338.9123	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	806.8846	751.6569	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	825.2956	768.9675	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1385.8512	1300.1077	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	771.2109	803.7095	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	704.4287	732.7581	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	483.5634	491.5685	0.0000	0.0000	0	0.00		
			<u>1,874,049</u>					<u>2,500.00</u>	<u>0.00</u>	<u>23,175,688.00</u>	<u>0.00</u>
	Total		3,053,506					52,416.00	783,604,159.50	128,250,358.00	1,111,072,886,089.70
Future											
Mar 2016	ZAZW	Future	1	1.3620	1.3670	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

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		4,082,675					75,192.00	1,132,821,564.20	171,682,925	1,547,460,798,464.90
-------------	--	-----------	--	--	--	--	-----------	------------------	-------------	----------------------