



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Mar 2016	DAEU	Future	293	17.0494	16.9206	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.1429	17.0137	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.1854	17.0559	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.1930	17.0636	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.2978	17.1674	0.0000	0.0000	0	0.00		
			<u>404</u>					<i>0.00</i>	<i>0.00</i>	<i>102632.00</i>	<i>1293108455.40</i>
	<b>Total</b>		<b>404</b>					<b>0.00</b>	<b>0.00</b>	<b>392232.00</b>	<b>1293108455.40</b>
<b>Future</b>											
Apr 2016	DAGB	Future	121	22.0097	21.9846	0.0000	0.0000	36	792,000.00		
Apr 2016	DAGB	Future	157	22.0659	22.0408	0.0000	0.0000	0	0.00		
			<u>278</u>					<i>36.00</i>	<i>792,000.00</i>	<i>36704.00</i>	<i>567371068.20</i>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	749.1096	768.4227	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	520.7998	528.6494	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>156081.00</i>	<i>0.00</i>
	<b>Total</b>		<b>24,806</b>					<b>36.00</b>	<b>792,000.00</b>	<b>192785.00</b>	<b>567371068.20</b>
<b>Future</b>											
Mar 2016	DAUS	Future	0	15.4044	15.4121	0.0000	0.0000	2,500	38,511,000.00		
Mar 2016	DAUS	Future	272	15.4074	15.4149	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.4189	15.4264	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.4603	15.4678	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	485	15.4662	15.4737	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	120	15.4781	15.4855	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.4989	15.5062	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.5109	15.5183	0.0000	0.0000	213	3,296,814.00		
Apr 2016	DAUS	Future	700	15.5259	15.5333	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.5440	15.5514	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	62	15.5500	15.5574	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	800	15.5530	15.5604	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.5681	15.5755	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.5952	15.6025	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6042	15.6115	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6073	15.6145	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.6163	15.4857	0.0000	0.0000	4,700	72,782,790.00		
May 2016	DAUS	Future	338	15.6495	15.6564	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6766	15.6834	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.8827	15.8894	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9783	15.9853	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2637	16.2714	0.0000	0.0000	0	0.00		
			<u>12,513</u>					<u>7,413.00</u>	<u>114,590,604.00</u>	<u>3636559.00</u>	<u>38031730159.30</u>

Option

Mar 2016	DAUS	15.54 Call	1,000	29.1528	56.3762	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	18.6574	42.4409	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.1864	0.2346	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	799.0626	805.5961	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	79.2623	89.0016	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	103.3628	115.2112	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	217.1454	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.9372	2.0309	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	540.9136	553.2343	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0012	0.0303	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.8218	1.5326	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	394.5124	406.5356	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	116.9485	126.1731	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	186.6954	196.4334	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	118.8183	126.5836	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	15.7692	16.2407	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	444.3713	455.3670	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	57.1774	61.9036	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	105.4943	112.2309	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.3924	0.3860	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.8421	10.6947	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	385.0859	395.6161	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	195.8343	205.1310	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	125.1777	132.5992	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	68.3692	68.0044	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	526.8717	537.5987	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	491.2166	503.0483	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	671.6709	682.5262	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.6929	2.4865	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	13.50 Put	150	29.0734	28.1633	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	378.6246	390.9032	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	239.7217	250.4749	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.0867	4.5059	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	694.1392	706.0871	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	171.4972	173.2897	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	554.7941	567.9652	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	385.6435	387.1493	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	359.2740	371.9600	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.8643	4.4416	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	44.4974	43.7886	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	378.6479	390.8926	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	290.5002	301.6954	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1270.7869	1276.3628	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	209.0013	217.3591	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.1352	6.4166	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	57.1588	56.4733	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	373.9536	385.2717	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	315.9976	326.0891	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	14.0274	12.3066	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	966.7420	976.7936	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	794.8457	799.2821	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	393.1028	404.5806	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.9193	8.1016	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	67.3305	64.5989	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	365.2320	376.3388	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	327.7693	338.2282	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	106.5713	103.8886	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	480.4758	492.6025	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	407.0056	407.5543	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	273.7594	280.5419	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.0969	12.4300	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	79.0770	80.9520	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	370.8712	381.1918	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	347.7977	357.6356	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	16.1004	15.1991	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	96.3026	96.2030	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	371.7126	380.6865	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	361.3529	370.1615	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	18.4186	17.1789	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	111.2108	110.6294	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	374.3696	382.2295	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			352,444					5,000.00	0.00	7093161.00	0.00	
		<b>Total</b>	<b>364,957</b>					<b>12,413.00</b>	<b>114,590,604.00</b>	10729720.00	38031730159.30	
<b>Future</b>												
	Mar 2016	EUUS	Future	350	1.1041	1.0952	1.1032	1.1032	2	22,064.00		
	Jun 2016	EUUS	Future	2	1.1073	1.0985	1.1046	1.1046	2	22,092.00		
				352					4.00	44,156.00	233161.00	2645190835.00
		<b>Total</b>	<b>352</b>					<b>4.00</b>	<b>44,156.00</b>	233161.00	2645190835.00	
<b>Future</b>												
	Mar 2016	ZAAD	Future	13,737	11.4767	11.4603	0.0000	0.0000	210	2,411,283.00		
	Jun 2016	ZAAD	Future	2,944	11.6310	11.6135	11.5925	11.5925	310	3,603,440.00		
	Sep 2016	ZAAD	Future	875	11.8063	11.7884	0.0000	0.0000	0	0.00		
	Dec 2016	ZAAD	Future	130	11.9768	11.9592	0.0000	0.0000	0	0.00		
				17,686					520.00	6,014,723.00	2773905.00	22552451936.00
<b>Option</b>												
	Mar 2016	ZAAD	9.80 Put	200	0.0449	0.0317	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	1076.8679	1060.5740	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.80 Put	200	2.1112	2.3922	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	142.6962	135.8942	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.41 Call	200	136.0721	129.6438	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	12.60 Call	200	0.5434	0.9744	0.0000	0.0000	0	0.00		
				1,200					0.00	0.00	32377.00	0.00
		<b>Total</b>	<b>18,886</b>					<b>520.00</b>	<b>6,014,723.00</b>	2806282.00	22552451936.00	
<b>Future</b>												
	Jun 2016	ZACR	Future	22,550	2.3915	2.3882	0.0000	0.0000	0	0.00		
				22,550					0.00	0.00	86204.00	1952214746.00
		<b>Total</b>	<b>22,550</b>					<b>0.00</b>	<b>0.00</b>	86204.00	1952214746.00	
<b>Future</b>												
	Jun 2016	ZADK	Future	80	2.3324	2.3151	0.0000	0.0000	0	0.00		
				80					0.00	0.00	1385.00	31302084.00
		<b>Total</b>	<b>80</b>					<b>0.00</b>	<b>0.00</b>	1385.00	31302084.00	
<b>Future</b>												
	Mar 2016	ZAEU	Future	58,377	17.0209	16.8924	17.0592	16.9975	1,552	26,405,662.60		
	Jun 2016	ZAEU	Future	43,537	17.3722	17.2413	17.4132	17.3719	2,230	38,689,053.70		
	Sep 2016	ZAEU	Future	7,218	17.7723	17.6393	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	18.1636	18.0298	0.0000	0.0000	0	0.00		
				113,632					3,782.00	65,094,716.30	8034020.00	105772225346.50

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<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.0205	0.0118	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0217	0.0118	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.0411	0.0311	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	0.0602	0.0517	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	0.2109	0.2643	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2121.3238	1993.0320	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	0.4238	0.6320	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	0.4892	0.7532	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	1652.2303	1524.5495	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	1.3303	2.1495	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1076.5852	950.5217	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1027.4104	901.6297	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	880.7784	759.5679	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	739.3034	625.6233	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	260.7789	214.5052	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	21.4926	24.1533	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1589.1633	1492.4558	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	490.9129	528.9397	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	667.4939	716.8853	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	595.1399	575.0886	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	449.2828	442.5690	0.0000	0.0000	0	0.00	
			<u>333,270</u>					<i>0.00</i>	<i>0.00</i>	<i>4645827.00</i>
		<b>Total</b>	<b>446,902</b>					<b>3,782.00</b>	<b>65,094,716.30</b>	<b>12679847.00</b>
										<i>105772225346.50</i>
<b>Future</b>										
Mar 2016	ZAFR	Future	6,657	15.5223	15.4312	0.0000	0.0000	0	0.00	
			<u>6,657</u>					<i>0.00</i>	<i>0.00</i>	<i>492216.00</i>
		<b>Total</b>	<b>6,657</b>					<b>0.00</b>	<b>0.00</b>	<b>492216.00</b>
										<i>4779305936.10</i>
<b>Future</b>										
Mar 2016	ZAGB	Future	26,768	21.8723	21.8477	21.9795	21.8907	225	4,948,792.50	
Jun 2016	ZAGB	Future	34,117	22.2670	22.2408	22.3957	22.3911	21	470,789.60	
Sep 2016	ZAGB	Future	1,478	22.7143	22.6883	0.0000	0.0000	0	0.00	
			<u>62,363</u>					<i>246.00</i>	<i>5,419,582.10</i>	<i>5511633.00</i>
										<i>86195100238.80</i>
<b>Option</b>										
Mar 2016	ZAGB	20.75 Put	21,300	9.6185	9.8887	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	21.50 Put	12,000	96.1678	120.4122	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	1285.3439	1314.1362	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	2.1943	3.3894	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	0.1193	0.1879	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	376.4617	387.0627	0.0000	0.0000	0	0.00	

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Jun 2016	ZAGB	26.50 Call	2,600	118.2721	124.3046	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	196.8934	204.4026	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1632.2036	1663.5148	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	684.2861	695.5380	0.0000	0.0000	0	0.00
			62,749					0.00	0.00
		<b>Total</b>	<b>125,112</b>					<b>246.00</b>	<b>5,419,582.10</b>
									7135378.00
									86195100238.80
<b>Future</b>									
Mar 2016	ZAJY	Future	4,704	0.1367	0.1358	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	5,474	0.1395	0.1386	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,148	0.1427	0.1418	0.0000	0.0000	0	0.00
Dec 2016	ZAJY	Future	170	0.1459	0.1450	0.0000	0.0000	0	0.00
			11,496					0.00	0.00
		<b>Total</b>	<b>11,496</b>					<b>0.00</b>	<b>0.00</b>
									716448.00
									7451061725.00
<b>Future</b>									
Mar 2016	ZAKS	Future	1,266	0.1516	0.1520	0.0000	0.0000	0	0.00
Jun 2016	ZAKS	Future	1,266	0.1516	0.1528	0.0000	0.0000	0	0.00
			2,532					0.00	0.00
		<b>Total</b>	<b>2,532</b>					<b>0.00</b>	<b>0.00</b>
									16651.00
									225739970.00
<b>Future</b>									
Mar 2016	ZAUM	Future	858	15.4160	15.4236	15.4509	15.3626	50	77,062,250.00
Jun 2016	ZAUM	Future	562	15.6888	15.6957	15.6365	15.6365	5	7,818,250.00
Sep 2016	ZAUM	Future	132	15.9910	15.9980	16.0040	15.9314	9	14,362,500.00
Dec 2016	ZAUM	Future	20	16.2802	16.2877	0.0000	0.0000	0	0.00
			1,572					64.00	99,243,000.00
		<b>Total</b>	<b>1,572</b>					<b>64.00</b>	<b>99,243,000.00</b>
									119341.00
									130057352370.00
<b>Future</b>									
Mar 2016	ZAUS	Future	362,653	15.4160	15.4236	15.4750	15.3409	85,279	1,313,625,579.50
Jun 2016	ZAUS	Future	601,932	15.6888	15.6957	15.7500	15.6225	96,315	1,509,491,325.30
Sep 2016	ZAUS	Future	158,121	15.9910	15.9980	15.9900	15.9396	1,627	25,977,131.00
Dec 2016	ZAUS	Future	29,093	16.2802	16.2877	16.3380	16.3309	360	5,881,860.00
Mar 2017	ZAUS	Future	500	16.5551	16.5570	0.0000	0.0000	0	0.00
			1,152,299					183,581.00	2,854,975,895.80
		<b>Total</b>	<b>1,152,299</b>						106122038.00
									1127328210083.70
<b>Option</b>									
Mar 2016	ZAUS	11.55 Put	42,370	0.0174	0.0058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0180	0.0058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0206	0.0056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0210	0.0056	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	11.91 Put	788	0.0221	0.0055	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0227	0.0054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0235	0.0053	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0252	0.0051	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0277	0.0048	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2866.0361	2873.6087	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0435	0.0141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2616.0463	2623.6164	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0540	0.0243	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0633	0.0362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2216.0707	2223.6476	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.0756	0.0562	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1916.1006	1923.7114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1866.1071	1873.7290	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.1400	0.2358	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1656.1419	1663.8432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1476.2603	1484.0225	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	0.2744	0.4356	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1416.3569	1424.1082	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1316.5998	1324.2963	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	0.9986	0.9631	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1207.0502	1214.5954	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	1.3494	1.1757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1107.7291	1114.9921	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	920.3210	926.3107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	4.3210	2.7107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	832.5617	837.3684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	726.5820	730.0179	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	10.5820	6.4179	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	678.9747	682.2298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	12.9747	8.6298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	15.8765	11.4706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	34.7347	31.9952	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	36.0780	33.5247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	40.3973	38.4690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	56.2871	56.8313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	288.2327	298.8605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	237.9225	251.3843	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	167.9548	178.2620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	114.2063	130.9576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	198.2063	207.3576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	93.6979	108.8762	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	15.57 Call	5,000	90.5977	105.5005	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	84.6558	98.9991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	81.8110	95.8718	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	341.6010	345.2077	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	48.0606	57.8866	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	33.1383	40.4404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	467.1383	466.8404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	18.6105	22.9303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	602.6105	599.3303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	8.9203	10.9516	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	6.1114	7.4995	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1038.6359	1032.0704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	4.1127	5.0195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	3.6618	4.4575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	2.3817	2.8595	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1336.3817	1329.2595	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1435.9586	1428.7315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1485.7843	1478.5143	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	1.3948	1.6462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1585.3948	1578.0462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	0.8047	0.9509	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	0.4070	0.4799	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.0439	0.0500	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.3454	4.8536	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	14.5212	13.8567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.8618	16.1365	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	23.3079	22.4378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2225.8797	2231.6756	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	37.0797	35.9756	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	38.7878	37.6595	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	100.6104	101.4618	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	108.6600	109.5721	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	156.3847	157.6158	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	217.8733	219.4327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	246.6761	249.5746	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1031.1104	1042.2769	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	286.3959	290.7420	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	986.0538	997.3585	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	297.2538	301.6585	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	531.3947	544.9076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	761.5295	768.1008	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	495.3387	508.7029	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	16.00 Put	41,005	806.5387	813.0029	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	461.5840	474.7669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	420.9544	433.8694	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	983.2809	989.2242	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1158.5497	1164.2274	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	340.1097	352.5913	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1273.8594	1279.0523	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	257.1724	268.3126	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	253.6259	264.6970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	244.9846	255.8839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	236.6583	247.3804	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	235.0291	245.7178	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	230.2154	240.7989	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	121.7882	128.8558	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	116.0644	122.9328	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	108.3895	114.9810	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	81.2099	86.7105	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	45.9923	47.7950	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	273.7107	273.1606	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	725.4353	737.2478	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	475.0205	486.8463	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	436.6322	448.1286	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	212.8758	220.2739	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.0756	18.0006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	78.9074	78.9241	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	95.6191	95.4830	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	117.8497	117.4958	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	392.7476	390.2847	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	483.1979	481.0452	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	507.7065	505.6461	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	514.8529	512.8114	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	589.7347	587.9860	0.0000	0.0000	13,970	0.00
Dec 2016	ZAUS	15.21 Put	3,500	594.0348	592.3079	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1559.1920	1565.4369	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	726.1682	725.1778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	760.1836	759.3846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	877.5956	877.4374	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	986.5098	986.9265	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1101.4926	1102.4895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1266.1141	1267.7465	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1304.0902	1305.8456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1407.6710	1409.7352	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	17.69 Call	3,500	717.5747	727.8495	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	637.8785	647.6035	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	565.3483	574.4843	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	495.6070	504.0970	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	482.7370	491.0945	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	479.9341	488.2665	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	459.6014	467.7193	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	447.9169	455.9077	0.0000	0.0000	6,985	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	405.8448	413.3496	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	401.6177	409.0754	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	396.6625	404.0559	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	385.5396	392.7973	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	375.7475	382.8821	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	369.9642	377.0217	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	360.2699	367.1977	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	356.2712	363.1458	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	317.5586	323.9264	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	305.8857	312.1180	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	279.4532	285.3653	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	273.1806	279.0139	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	862.9479	864.8491	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	883.2926	885.2323	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1468.2620	1471.4280	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	701.0503	707.5335	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	639.8056	645.8844	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	445.1373	449.4402	0.0000	0.0000	0	0.00		
			<u>1,874,049</u>					<u>20,955.00</u>	<u>0.00</u>	<u>23196643.00</u>	<u>0.00</u>
<b>Total</b>			<b>3,026,348</b>					<b>204,536.00</b>	<b>2,854,975,895.80</b>	<b>129318681.00</b>	<b>1127328210083.70</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3495	1.3494	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
<b>Total</b>			<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23399.00</b>	<b>167046491.00</b>
<b>Grand Total</b>			<b>4,052,655</b>					<b>221,601.00</b>	<b>3146174677.20</b>	<b>172,838,100</b>	<b>1,566,102,984,213.30</b>