



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Mar 2016	DAEU	Future	293	17.0022	16.8820	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.0955	16.9729	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.1371	17.0146	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	17.1447	17.0221	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.2473	17.1247	0.0000	0.0000	0	0.00
			<u>404</u>					<i>0.00</i>	<i>0.00</i>
		Total	404					0.00	0.00
									<i>102632.00</i>
									<i>1293108455.40</i>
									<i>392232.00</i>
									<i>1293108455.40</i>
Future									
Apr 2016	DAGB	Future	121	21.9923	21.8409	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	22.0478	21.8965	0.0000	0.0000	0	0.00
			<u>278</u>					<i>0.00</i>	<i>0.00</i>
									<i>36704.00</i>
									<i>567371068.20</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	732.9889	796.1997	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	491.7555	470.7609	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	24,806					0.00	0.00
									<i>156081.00</i>
									<i>0.00</i>
									<i>192785.00</i>
									<i>567371068.20</i>
Future									
Mar 2016	DAUS	Future	0	15.2500	15.2857	0.0000	0.0000	272	4,160,240.00
Mar 2016	DAUS	Future	350	15.2528	15.2802	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.2888	15.3206	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	15.2948	15.3265	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	15.3069	15.3383	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.3281	15.3588	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,967	15.3401	15.3706	0.0000	0.0000	199	3,055,943.50
Apr 2016	DAUS	Future	700	15.3548	15.3855	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	15.3724	15.4033	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	106	15.3783	15.4092	0.0000	0.0000	6	93,559.80
Apr 2016	DAUS	Future	800	15.3812	15.4122	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	Future	370	15.3959	15.4270	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.4223	15.4538	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4311	15.4627	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4341	15.4656	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.4430	15.4746	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.4756	15.5074	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5024	15.5342	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.7033	15.7360	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.7963	15.8295	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.0754	16.1117	0.0000	0.0000	0	0.00		
			<u>12,985</u>					<u>477.00</u>	<u>7,309,743.30</u>	<u>3642491.00</u>	<u>38123930589.10</u>

Option

Mar 2016	DAUS	13.34 Put	17,991	0.1012	0.3654	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	637.3502	669.0115	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	30.7901	51.8592	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	4,000	189.0115	0.0000	0.0000	0.0000	8,000	0.00
Mar 2016	DAUS	15.69 Call	2,500	49.7790	69.3525	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	132.8561	157.4825	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	2.3049	2.3524	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	397.7974	434.4823	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	129.5764	152.8892	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0318	0.0011	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	2.8883	2.4839	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	278.7714	306.0782	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	67.2502	80.4899	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	121.2132	136.1631	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	72.0576	82.6361	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.4031	18.6195	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	340.0045	361.4211	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	33.7465	39.4134	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	71.7612	80.0311	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.5265	0.5248	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.9956	11.4605	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	298.1809	317.4659	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	141.7472	154.5482	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	86.9687	96.3297	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	83.5404	81.4531	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	428.4945	450.1144	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	404.3835	422.8608	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	564.8193	585.4729	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.0228	2.8744	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	33.7955	32.3926	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	16.13 Call	250	310.4909	324.3985	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	192.0301	202.4897	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	5.5578	5.4008	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	593.5054	610.2135	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.60 Put	8,219	206.2828	196.6658	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	471.8311	485.2416	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	447.1729	432.3801	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	303.1423	312.8147	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.1399	5.0886	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	53.8685	50.7444	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	320.9668	330.8693	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	243.9063	252.5473	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1383.7227	1361.8832	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	175.4530	182.4525	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.4788	7.4761	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	70.4342	66.3205	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	322.1279	331.3706	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	269.0101	277.8888	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	18.6466	18.6188	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	861.9023	877.7363	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	880.5661	861.9373	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	340.8808	350.9535	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.5766	9.4083	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	81.6584	78.8212	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	316.9977	325.5565	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	283.5925	291.7438	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	130.8426	124.0097	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	423.6508	433.1950	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	456.7930	443.0652	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	235.4901	242.8644	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.4877	12.5705	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	105.5726	91.9296	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	327.1099	334.2624	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	305.9487	313.3150	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.2156	16.6134	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	117.6829	108.8179	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	326.5605	337.5744	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	317.2348	328.1132	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.3315	20.1149	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	135.6301	125.1768	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	332.9618	346.4729	0.0000	0.0000	0	0.00		
			<u>359,444</u>					<u>8,000.00</u>	<u>0.00</u>	<u>711161.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			372,429					8,477.00	7,309,743.30	10753652.00	38123930589.10
Future											
Mar 2016	EUUS	Future	50	1.1134	1.1033	0.0000	0.0000	0	0.00		
Jun 2016	EUUS	Future	1,634	1.1164	1.1062	0.0000	0.0000	1,532	17,207,424.00		
			<u>1,684</u>					<u>1,532.00</u>	<u>17,207,424.00</u>	235193.00	2667887534.00
Total			1,684					1,532.00	17,207,424.00	235193.00	2667887534.00
Future											
Mar 2016	ZAAD	Future	8,811	11.5260	11.3833	11.3850	11.3850	5,236	59,632,747.20		
Jun 2016	ZAAD	Future	2,904	11.6757	11.5304	11.5263	11.5263	780	9,029,815.50		
Sep 2016	ZAAD	Future	875	11.8485	11.7028	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	300	12.0180	11.8725	0.0000	0.0000	300	3,535,500.00		
Mar 2017	ZAAD	Future	4,456	12.1764	12.0325	0.0000	0.0000	4,456	53,598,104.80		
			<u>17,346</u>					<u>10,772.00</u>	<u>125,796,167.50</u>	2786014.00	22693453228.40
Option											
Mar 2016	ZAAD	9.80 Put	200	0.0000	0.0307	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1126.0463	983.4199	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	0.9661	2.3918	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	165.2004	70.2907	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	157.5385	66.3205	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	0.1000	0.0336	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	32377.00	0.00
Total			18,546					10,772.00	125,796,167.50	2818391.00	22693453228.40
Future											
Jun 2016	ZACR	Future	22,550	2.3758	2.3683	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	86204.00	1952214746.00
Total			22,550					0.00	0.00	86204.00	1952214746.00
Future											
Jun 2016	ZADK	Future	40	2.3263	2.3099	0.0000	0.0000	0	0.00		
			<u>40</u>					<u>0.00</u>	<u>0.00</u>	1425.00	32228484.00
Total			40					0.00	0.00	1425.00	32228484.00
Future											
Mar 2016	ZAEU	Future	41,255	16.9829	16.8645	17.0515	16.8316	41,418	698,680,705.40		
Jun 2016	ZAEU	Future	83,441	17.3205	17.1973	17.4000	17.1766	71,761	1,235,314,551.80		
Sep 2016	ZAEU	Future	7,218	17.7119	17.5875	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.0961	17.9713	0.0000	0.0000	0	0.00		
			<u>136,414</u>					<u>113,179.00</u>	<u>1,933,995,257.20</u>	8195697.00	108531399210.80

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Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.0000	0.0003	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0000	0.0023	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.0000	0.0812	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	0.0000	0.0954	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	0.0000	0.1658	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2082.9016	1964.7313	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	0.0016	0.2313	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	0.0035	0.2485	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	1613.0802	1495.4004	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	0.1802	0.9004	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1033.5368	925.2697	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	983.6293	877.5622	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	834.0350	734.8416	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	685.1977	596.2336	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	137.1493	146.4906	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	23.5834	27.2728	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1553.7010	1448.9187	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	522.5166	540.2129	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	702.4125	723.2466	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	578.5899	534.6643	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	438.7676	411.8001	0.0000	0.0000	0	0.00	
			<u>333,270</u>					<i>0.00</i>	<i>0.00</i>	<i>4645827.00</i>
		Total	469,684					113,179.00	1,933,995,257.20	12841524.00
										108531399210.80
Future										
Mar 2016	ZAFR	Future	693	15.4998	15.3627	0.0000	0.0000	6,693	102,822,191.10	
Jun 2016	ZAFR	Future	6,657	15.8267	15.6856	0.0000	0.0000	13,314	208,905,979.80	
			<u>7,350</u>					<i>20,007.00</i>	<i>311,728,170.90</i>	<i>512264.00</i>
		Total	7,350					20,007.00	311,728,170.90	512264.00
										5091656990.00
Future										
Mar 2016	ZAGB	Future	9,465	21.8649	21.7181	21.7825	21.7002	32,340	703,987,063.70	
Jun 2016	ZAGB	Future	59,771	22.2457	22.0944	22.1487	22.1487	37,256	825,077,871.70	
Sep 2016	ZAGB	Future	1,669	22.6870	22.5338	0.0000	0.0000	0	0.00	
			<u>70,905</u>					<i>69,596.00</i>	<i>1,529,064,935.40</i>	<i>5590108.00</i>
										87918102714.90
Option										
Mar 2016	ZAGB	20.75 Put	21,300	6.0564	20.8647	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	21.50 Put	12,000	70.2542	136.9963	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	1288.7372	1435.7739	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	0.5632	1.1836	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	0.0448	0.0579	0.0000	0.0000	0	0.00	

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Jun 2016	ZAGB	24.30 Call	1,300	345.0827	328.6824	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	102.1068	99.7161	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	194.2232	211.2732	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1629.2945	1716.3486	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	660.2432	636.4326	0.0000	0.0000	0	0.00	
			62,749					0.00	0.00	1623745.00
		Total	133,654					69,596.00	1,529,064,935.40	7213853.00
										87918102714.90
Future										
Mar 2016	ZAJY	Future	0	0.1344	0.1340	0.1335	0.1331	4,737	63,458,453.00	
Jun 2016	ZAJY	Future	5,827	0.1370	0.1366	0.1367	0.1362	386	5,272,614.00	
Sep 2016	ZAJY	Future	1,148	0.1402	0.1398	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	4,521	0.1433	0.1429	0.0000	0.0000	4,351	62,245,406.00	
			11,496					9,474.00	130,976,473.00	725962.00
		Total	11,496					9,474.00	130,976,473.00	725962.00
										7582579318.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1503	0.1506	0.0000	0.0000	0	0.00	
Jun 2016	ZAKS	Future	1,266	0.1502	0.1507	0.0000	0.0000	0	0.00	
			2,532					0.00	0.00	16651.00
		Total	2,532					0.00	0.00	16651.00
										225739970.00
Future										
Mar 2016	ZAUM	Future	481	15.2528	15.2858	15.2789	15.1667	55	83,840,950.00	
Jun 2016	ZAUM	Future	999	15.5142	15.5461	15.5530	15.4483	40	62,025,400.00	
Sep 2016	ZAUM	Future	107	15.8087	15.8421	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	3	16.0909	16.1275	0.0000	0.0000	0	0.00	
			1,590					95.00	145,866,350.00	120159.00
		Total	1,590					95.00	145,866,350.00	124682.00
										131333050650.00
Future										
Mar 2016	ZAUS	Future	101,490	15.2528	15.2858	15.2923	15.1516	204,980	3,126,637,872.40	
Jun 2016	ZAUS	Future	867,260	15.5142	15.5461	15.5730	15.4206	224,083	3,476,877,219.90	
Sep 2016	ZAUS	Future	158,817	15.8087	15.8421	15.8450	15.7291	1,613	25,543,069.00	
Dec 2016	ZAUS	Future	31,163	16.0909	16.1275	0.0000	0.0000	130	2,078,960.00	
Mar 2017	ZAUS	Future	2,826	16.3517	16.3934	16.4000	16.3940	2,326	38,161,016.50	
			1,161,556					433,132.00	6,669,298,137.80	106981344.00
										1140607382031.80
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	0.0001	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	11.83 Put	1,204	0.0000	0.0002	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0000	0.0006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0000	0.0011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0000	0.0023	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0000	0.0100	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0000	0.0489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2702.8000	2735.8611	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0000	0.0711	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2452.8000	2485.8746	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0000	0.0844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0001	0.0959	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2052.8002	2085.9047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.0004	0.1106	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1752.8046	1785.9392	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1702.8075	1735.9465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.0454	0.1825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1492.8472	1525.9931	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1312.8949	1346.3286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	0.0988	0.5582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1252.9211	1286.5320	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1152.9841	1187.0450	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	0.2848	2.0854	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1043.0978	1077.9939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	0.3733	2.8201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	943.2702	979.4102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	753.9819	794.6693	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	1.1819	8.8693	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	664.7152	708.5895	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	556.3172	604.6264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	3.5172	18.8264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	507.4640	558.2484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	4.6640	22.4484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	6.2043	26.7645	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	19.8119	53.7633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	21.0001	55.6463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	25.0011	61.6757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	41.9354	83.6230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	114.7914	191.1795	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	75.8493	147.7730	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	227.1706	244.7417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	23.2479	68.2887	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	270.4479	282.4887	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	15.56 Call	10,000	17.2460	55.9633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	16.4213	54.1347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	14.8989	50.6537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	14.1968	48.9979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	456.0896	449.3713	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	7.1091	29.8311	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	4.6484	21.5386	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	601.8484	585.7386	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	2.5982	13.3828	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	100	749.7982	727.5828	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	0.8730	7.6103	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	0.4108	5.3262	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1197.4294	1168.2941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	0.1767	3.6506	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	0.1364	3.2650	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	0.0498	2.1510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1497.2498	1466.3510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1597.2375	1565.9752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1647.2361	1615.7328	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	0.0338	1.1465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	0.0309	0.6875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	0.0288	0.3662	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.0284	0.0480	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.8790	5.7258	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	17.8170	16.6820	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	20.6036	19.3002	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	28.2364	26.4820	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2058.6053	2087.8395	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	44.4053	41.7395	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	46.4013	43.6268	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	123.4893	116.0733	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	132.8993	125.1600	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	188.1333	178.7203	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	258.2410	247.0970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	293.3046	281.4086	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	907.6076	927.0310	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	339.1450	326.3837	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	865.4494	884.3750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	351.2494	338.2750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	452.2495	464.8128	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	858.1644	838.6941	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	420.0766	432.2036	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.00 Put	41,005	905.8766	886.1036	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	390.0722	401.7816	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	354.1170	365.3137	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	1092.0830	1071.2661	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1276.0517	1254.0760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	283.9424	293.7490	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1395.8791	1373.3284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	212.1555	220.5320	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	209.1074	217.4220	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	1,300	201.6921	209.8464	0.0000	0.0000	1,350	0.00
Jun 2016	ZAUS	17.00 Put	201	1687.4921	1663.7464	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	194.5538	202.5537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	193.1075	201.1268	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	188.8347	196.9155	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	96.9666	102.3995	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	92.2432	97.5120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	85.9264	90.9708	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	63.7136	67.9048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	19.00 Call	2,700	52.3994	0.0000	0.0000	0.0000	5,400	0.00
Sep 2016	ZAUS	13.24 Put	405	62.0586	54.9127	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	312.7640	301.7553	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.27 Call	21,500	720.6555	734.2409	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	645.6183	658.4344	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	418.4644	429.0506	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	382.9242	392.9976	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	189.2004	195.1888	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.7382	20.3525	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	99.2453	89.2953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	118.5376	107.8798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	143.8907	132.4970	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	394.2610	382.4758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	434.7038	422.6455	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	530.6945	518.1564	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	556.6166	543.9703	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	564.1651	551.4912	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	651.1910	636.2678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	655.7232	640.7879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1435.9853	1457.4322	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	794.5483	779.3061	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	830.1551	814.8613	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	952.6878	937.2805	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1065.9244	1050.4759	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	16.20 Put	500	1185.5614	1169.7793	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1356.5939	1340.3541	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1395.9250	1379.5856	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1503.7081	1486.7190	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	861.9495	881.2502	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	645.0547	662.7559	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	571.7002	588.6980	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	505.1875	521.4924	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	441.4749	457.0563	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	430.4618	445.1831	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	428.3807	442.6030	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	413.3109	427.5525	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	403.7709	418.0320	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	365.3534	379.7113	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	361.4998	375.8723	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	356.9760	371.3598	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	346.8316	361.2474	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	337.9024	352.3500	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	332.6304	347.0989	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	323.7924	338.2940	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	320.1498	334.6674	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	269.7499	286.2121	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	259.3653	275.4264	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	235.9215	251.0440	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	230.3735	245.2667	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	714.6145	0.0000	0.0000	0.0000	90	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	934.2837	919.1296	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	955.4925	940.3633	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1560.1368	1545.5211	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	728.2919	0.0000	0.0000	0.0000	90	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	628.7935	652.1057	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	572.3811	595.0064	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	386.3210	410.0648	0.0000	0.0000	0	0.00		
			<u>1,934,177</u>					<u>6,930.00</u>	<u>0.00</u>	<u>23280676.00</u>	<u>0.00</u>
		Total	3,095,733					440,062.00	6,669,298,137.80	130262020.00	1140607382031.80
Future											
Mar 2016	ZAZW	Future	1	1.3385	1.3373	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>
		Total	1					0.00	0.00	23399.00	167046491.00

<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>
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Grand Total		4,162,499				673,194.00	10871242659.10	174,090,084	1,585,840,724,249.90
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