



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	11.1733	11.2111	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		<b>Total</b>	<b>3</b>					<b>0.00</b>	<b>0.00</b>	146,003.00	729,621,256.10
<b>Future</b>											
Feb 2016	DAEU	Future	34	16.9359	17.0734	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.9716	17.1097	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101,647.00	1,275,465,246.90
<b>Option</b>											
Jan 2016	DAEU	14.85 Call	1,000	1974.5270	2109.2742	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1905.2934	2039.7968	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	8.8391	6.4064	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1334.1145	1464.9398	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	26.5418	16.9846	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	967.9678	1076.4776	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287,600.00	0.00
		<b>Total</b>	<b>2,439</b>					<b>0.00</b>	<b>0.00</b>	389,247.00	1,275,465,246.90
<b>Future</b>											
Jan 2016	DAGB	Future	15	22.9043	22.9648	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.0962	23.1585	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.1091	23.1717	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.1391	23.2021	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35,491.00	539,942,215.70
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	403.8645	389.8009	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	973.9706	997.7895	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
		<b>Total</b>	<b>24,812</b>					<b>0.00</b>	<b>0.00</b>	191,572.00	539,942,215.70

<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>
<b>Future</b>									
Jan 2016	DAUS	Future	0	15.5968	15.5848	0.0000	0.0000	15,000	233,952,000.00
Jan 2016	DAUS	Future	4,393	15.6108	15.5987	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	15.6136	15.6014	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	15.6596	15.6474	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	106	15.7000	15.6879	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	15.7409	15.7291	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	15.7497	15.7380	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	15.7701	15.7586	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.7820	15.7704	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	15.7939	15.7823	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	15.8864	15.8749	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	15.9709	15.9594	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.0252	16.0138	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.0524	16.0410	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.3548	16.3488	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.6540	16.6505	0.0000	0.0000	0	0.00
			<u>8,025</u>					<u>15,000.00</u>	<u>233,952,000.00</u>
									<u>3,513,463.00</u>
									<u>36,021,131,729.40</u>
<b>Option</b>									
Jan 2016	DAUS	15.63 Call	5,000	155.2351	0.0000	0.0000	0.0000	5,000	0.00
Jan 2016	DAUS	15.64 Call	5,000	177.6756	0.0000	0.0000	0.0000	5,000	0.00
Jan 2016	DAUS	14.40 Put	10,000	4.1371	5.1896	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	10.0771	11.7314	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	16.1606	18.9852	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	644.3865	636.7406	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	25.0865	29.5406	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	230.0777	0.0000	0.0000	0.0000	10,000	0.00
Jan 2016	DAUS	15.66 Call	5,000	245.7599	0.0000	0.0000	0.0000	10,000	0.00
Jan 2016	DAUS	11.80 Put	250	0.0493	0.0011	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	1.5399	1.7972	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1189.9709	1180.2136	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	476.3551	479.7605	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	3.1516	3.4606	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1410.2429	1398.9626	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	18.9782	21.6014	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.1245	0.1316	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	537.7648	540.5024	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1800.9572	1791.0771	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	22.5690	26.6514	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	914.9908	911.3294	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.4734	0.5265	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>
Feb 2016	DAUS	13.50 Put	150	8.7228	9.7051	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1000.7442	996.6154	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	487.0728	489.9226	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	17.8261	19.9183	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1217.4124	1211.5135	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1227.3908	1221.4711	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1218.8932	1213.0445	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1210.4209	1204.6435	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	15.6328	15.9997	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1267.4599	1263.2983	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	27.0024	27.8968	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1038.0736	1036.0487	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.9685	3.0175	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	24.7958	24.3203	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	881.2789	881.2915	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	524.9641	528.2019	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	595.2303	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	60.6271	62.7454	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	878.2579	880.1786	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	7.1171	5.3508	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	38.7443	36.7419	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	790.7605	794.1138	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	534.9449	539.8557	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	109.1889	116.2183	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	928.9740	932.3165	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.9683	7.6495	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	49.2095	47.7187	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	721.1328	726.9453	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	533.8993	540.1131	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	12.2225	10.7814	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1076.0420	1079.0910	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	198.4967	209.1734	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	918.1875	923.5531	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	386.7284	401.2314	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	654.3024	661.4795	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	9.7719	9.7516	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	53.1177	54.2070	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	674.4306	681.7102	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	557.5484	564.7197	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	11.9192	12.2829	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	56.9494	58.4335	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	635.6540	643.0965	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	17.45 Call	150	560.5532	567.7554	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	19.6861	19.8034	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1304.0348	1309.8438	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	14.7127	15.0619	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	56.8939	57.9777	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	602.2751	609.6788	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	556.5009	563.6721	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	626.4274	634.0275	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	89.9888	92.0706	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	735.4317	743.6603	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	382.8341	393.5705	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	470.2952	477.5729	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	18.0399	18.1736	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	57.3586	57.9178	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	590.5346	598.4478	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	561.1222	568.9268	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	20.0219	19.8000	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	52.4032	52.5745	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	578.3037	586.2590	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	565.2794	573.1836	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.6332	21.3877	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	45.9899	47.6051	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	570.6736	578.5510	0.0000	0.0000	0	0.00		
			<u>403,286</u>					<u>40,000.00</u>	<u>0.00</u>	<u>6,588,603.00</u>	<u>0.00</u>
<b>Total</b>			<b>411,311</b>					<b>55,000.00</b>	<b>233,952,000.00</b>	<b>10,102,066.00</b>	<b>36,021,131,729.40</b>
<b>Future</b>											
Mar 2016	EUUS	Future	6,335	1.0764	1.0860	0.0000	0.0000	0	0.00		
			<u>6,335</u>					<u>0.00</u>	<u>0.00</u>	<u>221,845.00</u>	<u>2,520,869,027.00</u>
<b>Total</b>			<b>6,335</b>					<b>0.00</b>	<b>0.00</b>	<b>221,845.00</b>	<b>2,520,869,027.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,801	11.2639	11.3019	0.0000	0.0000	43	485,599.00		
Jun 2016	ZAAD	Future	2,608	11.4132	11.4517	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.5854	11.6275	0.0000	0.0000	0	0.00		
			<u>16,909</u>					<u>43.00</u>	<u>485,599.00</u>	<u>2,749,962.00</u>	<u>22,276,424,575.20</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	18.5653	16.3499	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	928.0818	961.6156	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	293.2463	310.6719	0.0000	0.0000	0	0.00		
			<u>600</u>					<u>0.00</u>	<u>0.00</u>	<u>31,777.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>17,509</b>					<b>43.00</b>	<b>485,599.00</b>	2,781,739.00	22,276,424,575.20
<b>Future</b>											
Mar 2016	ZACA	Future	2	11.3087	11.3675	0.0000	0.0000	0	0.00		
			2					0.00	0.00	42,423.00	358,328,617.70
<b>Total</b>			<b>2</b>					<b>0.00</b>	<b>0.00</b>	42,423.00	358,328,617.70
<b>Future</b>											
Mar 2016	ZACR	Future	158	2.3561	2.3567	0.0000	0.0000	0	0.00		
			158					0.00	0.00	56,887.00	1,234,459,165.00
<b>Total</b>			<b>158</b>					<b>0.00</b>	<b>0.00</b>	56,887.00	1,234,459,165.00
<b>Future</b>											
Mar 2016	ZAEU	Future	69,688	16.9976	17.1357	17.1506	16.9800	438	7,475,024.50		
Jun 2016	ZAEU	Future	5,522	17.3416	17.4820	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,030	17.7337	17.8825	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.1336	18.2882	0.0000	0.0000	0	0.00		
			<b>85,740</b>					<b>438.00</b>	<b>7,475,024.50</b>	7,798,406.00	101,503,442,338.50
<b>Option</b>											
Mar 2016	ZAEU	13.05 Put	18,000	3.0113	2.6836	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	3.8161	3.3267	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	9.0683	7.8479	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	10.8806	9.4839	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	19.6279	17.4370	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2124.6402	2259.9017	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	27.0402	24.2017	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	28.8576	25.8596	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1676.2737	1806.6648	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	48.6737	40.9648	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1188.0807	1299.1350	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1149.6386	1258.8681	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1038.3419	1141.7394	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	935.3760	1030.4876	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.76 Call	1,275	662.9342	738.8335	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	593.0089	663.1152	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	35.2585	29.8811	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1647.1841	1748.7692	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	508.6816	452.0377	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	697.5529	629.2975	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	666.0484	691.6321	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	529.9551	537.0876	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			334,545					0.00	0.00	4,635,669.00	0.00	
		<b>Total</b>	<b>420,285</b>					<b>438.00</b>	<b>7,475,024.50</b>	12,434,075.00	101,503,442,338.50	
<b>Future</b>												
	Mar 2016	ZAFR	Future	6,452	15.6901	15.7743	15.7910	15.7910	1	15,791.00		
				6,452					1.00	15,791.00	490,847.00	4,757,189,940.00
		<b>Total</b>	<b>6,452</b>						<b>1.00</b>	<b>15,791.00</b>	490,847.00	4,757,189,940.00
<b>Future</b>												
	Mar 2016	ZAGB	Future	33,481	23.1700	23.2329	23.2777	23.1501	26	602,818.60		
	Jun 2016	ZAGB	Future	858	23.5790	23.6429	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	Future	225	24.0398	24.1116	0.0000	0.0000	0	0.00		
				34,564					26.00	602,818.60	5,367,754.00	82,966,904,743.10
<b>Option</b>												
	Mar 2016	ZAGB	20.75 Put	21,300	86.1428	88.3427	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,000	544.8896	574.4730	0.0000	0.0000	0	0.00		
				32,300					0.00	0.00	1,560,550.00	0.00
		<b>Total</b>	<b>66,864</b>						<b>26.00</b>	<b>602,818.60</b>	6,928,304.00	82,966,904,743.10
<b>Future</b>												
	Mar 2016	ZAJY	Future	6,995	0.1328	0.1326	0.0000	0.0000	57	760,893.00		
	Jun 2016	ZAJY	Future	4,588	0.1354	0.1353	0.0000	0.0000	0	0.00		
				11,583					57.00	760,893.00	706,082.00	7,306,022,642.00
		<b>Total</b>	<b>11,583</b>						<b>57.00</b>	<b>760,893.00</b>	706,082.00	7,306,022,642.00
<b>Future</b>												
	Mar 2016	ZAKS	Future	1,266	0.1523	0.1522	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	1,134	15.7909	15.7793	15.8172	15.7604	18	28,432,970.00		
	Jun 2016	ZAUM	Future	151	16.0644	16.0531	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUM	Future	80	16.3673	16.3616	0.0000	0.0000	0	0.00		
				1,365					18.00	28,432,970.00	114,582.00	122,364,768,550.00
		<b>Total</b>	<b>1,365</b>						<b>18.00</b>	<b>28,432,970.00</b>	119,105.00	122,364,768,550.00
<b>Future</b>												
	Mar 2016	ZAUS	Future	995,439	15.7909	15.7793	15.8935	15.7500	23,097	365,731,077.20		
	Jun 2016	ZAUS	Future	48,326	16.0644	16.0531	16.1175	16.0604	1,110	17,856,452.00		
	Sep 2016	ZAUS	Future	34,274	16.3673	16.3616	16.4565	16.4565	150	2,468,475.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2016	ZAUS	Future	6,418	16.6710	16.6676	0.0000	0.0000	0	0.00
			<u>1,084,457</u>					<u>24,357.00</u>	<u>386,056,004.20</u>
									<u>101,749,914.00</u>
									<u>1,057,092,314,252.80</u>
Option									
Mar 2016	ZAUS	11.55 Put	42,370	1.3184	1.2434	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	1.4208	1.3402	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	1.9126	1.8047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	1.9992	1.8865	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	2.2489	2.1226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	2.3847	2.2510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	2.5657	2.4222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	3.0115	2.8441	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	3.7413	3.5355	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3246.5656	3234.6620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	7.2288	6.9318	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2998.6387	2986.7815	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	9.1823	9.0543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	10.9066	10.9595	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2603.1400	2591.7492	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	13.1210	13.4395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2308.2636	2297.5633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2259.3157	2248.7705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	23.3468	25.1669	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2054.5274	2044.7925	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1880.2355	1871.4425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	29.6921	32.5598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1822.4482	1814.0293	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1726.5393	1718.8202	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	40.3179	45.0013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1622.1270	1615.2682	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	46.0178	51.0502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1532.1372	1525.8649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1366.3049	1361.1732	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	75.4049	81.8732	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1290.4132	1285.8201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1200.2448	1196.2957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	109.3448	116.9957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1160.2602	1156.5946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	176.8871	186.0758	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	179.6422	188.8788	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	182.6098	191.9239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	191.7389	201.2871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	836.3115	835.4730	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	15.27 Call	38,000	792.4713	792.1366	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	644.0086	645.3644	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	633.5183	634.9939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	628.3239	629.8559	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	623.1623	624.7529	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	612.9375	614.6383	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	607.8741	609.6319	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	535.7918	538.3107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	492.8171	495.7315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	644.7900	659.7277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	369.2311	372.9518	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	328.6958	332.5742	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	287.7757	291.7444	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	233.7460	237.7604	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.9815	11.0166	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	21.3396	19.5538	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	24.6382	22.9207	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	33.5375	32.1480	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2616.2186	2604.6132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	51.8186	51.5132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	54.0296	53.8783	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	134.7202	141.4981	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	179.6383	189.8465	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	269.2780	281.6519	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1427.7007	1429.2414	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1379.8422	1381.7790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	799.6060	806.0277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	749.9170	756.5128	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	647.0797	653.8924	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	533.1990	539.9767	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	501.5945	508.3054	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	314.1691	320.0622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	299.8972	305.7092	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	33.5270	33.5046	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	247.4181	254.8010	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	720.9975	729.3439	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	674.9224	683.1185	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	376.6261	383.3494	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	22.2538	21.8908	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	63.7226	63.8960	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	441.1552	449.3528	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	447.9763	456.2318	0.0000	0.0000	0	0.00



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Dec 2016	ZAUS	15.20 Put	6,985	519.6611	528.5262	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1868.7013	1874.7453	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	791.5848	800.0919	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	709.9674	718.3264	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	694.7712	703.0922	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	691.4587	699.7756	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	667.3382	675.5835	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	651.9436	660.1464	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	587.0759	595.0577	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	581.3231	589.2873	0.0000	0.0000	0	0.00	
			<u>1,134,797</u>					<u>0.00</u>	<u>0.00</u>	<u>21,576,983.00</u>
		<b>Total</b>	<b>2,219,254</b>					<b>24,357.00</b>	<b>386,056,004.20</b>	<b>123,326,897.00</b>
										<b>1,057,092,314,252.80</b>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.3660	1.3651	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</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>3,189,639</b>					<b>79,940.00</b>	<b>657,781,100.30</b>	<b>165,736,969</b>
										<b>1,477,105,858,993.90</b>