



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.2057	11.1733	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		Total	3					0.00	0.00	146,003.00	729,621,256.10
Future											
Feb 2016	DAEU	Future	34	17.1516	16.9359	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.1882	16.9716	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101,647.00	1,275,465,246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	2185.9146	1974.5270	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2116.2557	1905.2934	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	4.4736	8.8391	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1538.8640	1334.1145	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	12.7882	26.5418	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1142.0422	967.9678	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287,600.00	0.00
		Total	2,439					0.00	0.00	389,247.00	1,275,465,246.90
Future											
Jan 2016	DAGB	Future	15	23.1353	22.9043	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.3304	23.0962	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.3436	23.1091	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.3743	23.1391	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35,491.00	539,942,215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	356.0579	403.8645	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1052.1189	973.9706	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
		Total	24,812					0.00	0.00	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>
Future									
Jan 2016	DAUS	Future	4,393	15.8017	15.6108	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	15.8046	15.6136	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	15.8513	15.6596	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	106	15.8925	15.7000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	15.9342	15.7409	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	15.9432	15.7497	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	15.9641	15.7701	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.9761	15.7820	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	15.9883	15.7939	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	16.0822	15.8864	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.1675	15.9709	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.2223	16.0252	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.2496	16.0524	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.5563	16.3548	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.8590	16.6540	0.0000	0.0000	0	0.00
			<u>8,025</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,513,463.00</u>
									<u>36,021,131,729.40</u>
Option									
Jan 2016	DAUS	15.63 Call	5,000	258.9325	155.2351	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.64 Call	5,000	275.9737	177.6756	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	2.2140	4.1371	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	5.3864	10.0771	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	6.9000	16.1606	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	819.2430	644.3865	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	8.9430	25.0865	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	326.9135	230.0777	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	238.8397	0.0000	0.0000	0.0000	5,000	0.00
Jan 2016	DAUS	15.66 Call	5,000	343.1025	245.7599	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0387	0.0493	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	1.0652	1.5399	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1376.5266	1189.9709	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	612.5185	476.3551	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	2.2827	3.1516	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1598.7039	1410.2429	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	12.8241	18.9782	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0981	0.1245	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	661.2419	537.7648	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1991.6747	1800.9572	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	13.0437	22.5690	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1073.1367	914.9908	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.3797	0.4734	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	6.2978	8.7228	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1159.3728	1000.7442	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	593.0925	487.0728	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	13.3261	17.8261	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1386.7828	1217.4124	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1396.5218	1227.3908	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1387.6450	1218.8932	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1378.7878	1210.4209	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	12.3227	15.6328	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1433.3210	1267.4599	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	21.2548	27.0024	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1186.5297	1038.0736	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	2.2615	3.9685	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	18.2563	24.7958	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1008.9447	881.2789	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	608.4497	524.9641	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	685.9314	595.2303	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	10,000	613.0395	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	45.2612	60.6271	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	994.7866	878.2579	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	3.9379	7.1171	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	25.4464	38.7443	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	894.9868	790.7605	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	606.7558	534.9449	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	86.7539	109.1889	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1041.2140	928.9740	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	5.5469	8.9683	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	32.9389	49.2095	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	805.7338	721.1328	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	596.7728	533.8993	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.7725	12.2225	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1190.8787	1076.0420	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	158.5377	198.4967	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1019.3916	918.1875	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	323.0606	386.7284	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	723.8677	654.3024	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.7468	9.7719	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	35.7249	53.1177	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	745.1795	674.4306	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	615.0729	557.5484	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	8.7252	11.9192	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	38.1412	56.9494	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	17.13 Call	250	697.6653	635.6540	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	614.4403	560.5532	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	14.5492	19.6861	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1427.6153	1304.0348	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	11.1417	14.7127	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	36.7685	56.8939	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	658.1728	602.2751	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	607.6642	556.5009	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	683.9117	626.4274	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	65.6119	89.9888	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	803.6874	735.4317	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	330.8706	382.8341	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	514.0823	470.2952	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.8069	18.0399	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	37.9023	57.3586	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	644.0876	590.5346	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	611.9248	561.1222	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	15.5701	20.0219	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	41.2147	52.4032	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	628.4630	578.3037	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	614.2172	565.2794	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	16.6309	21.6332	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	42.5031	45.9899	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	617.8198	570.6736	0.0000	0.0000	0	0.00		
			<u>418,286</u>					<u>15,000.00</u>	<u>0.00</u>	<u>6,603,603.00</u>	<u>0.00</u>
Total			426,311					15,000.00	0.00	10,117,066.00	36,021,131,729.40
Future											
Mar 2016	EUUS	Future	6,310	1.0769	1.0764	1.0766	1.0766	25	269,375.00		
			<u>6,310</u>					<u>25.00</u>	<u>269,375.00</u>	<u>221,870.00</u>	<u>2,521,138,402.00</u>
Total			6,310					25.00	269,375.00	221,870.00	2,521,138,402.00
Future											
Mar 2016	ZAAD	Future	13,801	11.2973	11.2639	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,608	11.4470	11.4132	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.6190	11.5854	0.0000	0.0000	0	0.00		
			<u>16,909</u>					<u>0.00</u>	<u>0.00</u>	<u>2,749,962.00</u>	<u>22,276,424,575.20</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	16.9709	18.5653	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	958.1219	928.0818	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	306.0467	293.2463	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			600					0.00	0.00	31,777.00	0.00	
		Total	17,509					0.00	0.00	2,781,739.00	22,276,424,575.20	
Future												
	Mar 2016	ZACA	Future	2	11.3708	11.3087	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42,423.00	358,328,617.70
		Total	2					0.00	0.00	42,423.00	358,328,617.70	
Future												
	Mar 2016	ZACR	Future	158	2.3665	2.3561	0.0000	0.0000	0	0.00		
				158					0.00	0.00	56,887.00	1,234,459,165.00
		Total	158					0.00	0.00	56,887.00	1,234,459,165.00	
Future												
	Mar 2016	ZAEU	Future	70,097	17.2145	16.9976	17.2362	17.1175	512	8,799,131.20		
	Jun 2016	ZAEU	Future	5,522	17.5627	17.3416	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	6,030	17.9620	17.7337	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	18.3669	18.1336	0.0000	0.0000	0	0.00		
				86,149					512.00	8,799,131.20	7,798,918.00	101,512,241,469.70
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	1.8510	3.0113	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	2.3680	3.8161	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	6.3684	9.0683	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	7.8424	10.8806	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	15.2257	19.6279	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2336.1675	2124.6402	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	21.6675	27.0402	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	23.2603	28.8576	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	1882.4075	1676.2737	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	37.9075	48.6737	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1366.7792	1188.0807	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1325.6987	1149.6386	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1205.9387	1038.3419	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	1091.7619	935.3760	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.76 Call	1,275	788.2558	662.9342	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	708.9702	593.0089	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	23.9259	35.2585	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1821.7223	1647.1841	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	450.3003	508.6816	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	621.4687	697.5529	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	725.6478	666.0484	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAEU	21.90 Call	2,961	564.1487	529.9551	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4,635,669.00	0.00
		Total	420,694					512.00	8,799,131.20	12,434,587.00	101,512,241,469.70
Future											
Mar 2016	ZAFR	Future	6,452	15.8861	15.6901	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490,847.00	4,757,189,940.00
		Total	6,452					0.00	0.00	490,847.00	4,757,189,940.00
Future											
Mar 2016	ZAGB	Future	33,504	23.4056	23.1700	23.5199	23.3524	146	3,427,098.60		
Jun 2016	ZAGB	Future	848	23.8199	23.5790	23.9210	23.9210	10	239,210.00		
Sep 2016	ZAGB	Future	225	24.2889	24.0398	0.0000	0.0000	0	0.00		
			34,577					156.00	3,666,308.60	5,367,910.00	82,970,571,051.70
Option											
Mar 2016	ZAGB	20.75 Put	21,300	71.3048	86.1428	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	621.3617	544.8896	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1,560,550.00	0.00
		Total	66,877					156.00	3,666,308.60	6,928,460.00	82,970,571,051.70
Future											
Mar 2016	ZAJY	Future	6,995	0.1349	0.1328	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1377	0.1354	0.0000	0.0000	0	0.00		
			11,583					0.00	0.00	706,082.00	7,306,022,642.00
		Total	11,583					0.00	0.00	706,082.00	7,306,022,642.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1544	0.1523	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12,853.00	167,326,730.00
		Total	1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	1,191	15.9852	15.7909	16.0376	15.9334	110	175,885,680.00		
Jun 2016	ZAUM	Future	151	16.2618	16.0644	16.3291	16.2961	15	24,476,950.00		
Sep 2016	ZAUM	Future	80	16.5690	16.3673	0.0000	0.0000	0	0.00		
			1,422					125.00	200,362,630.00	114,707.00	122,565,131,180.00
		Total	1,422					125.00	200,362,630.00	119,230.00	122,565,131,180.00
Future											
Mar 2016	ZAUS	Future	994,529	15.9852	15.7909	16.0700	15.9168	24,753	395,555,042.50		
Jun 2016	ZAUS	Future	51,460	16.2618	16.0644	16.3535	16.1961	5,356	87,283,680.30		

<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>
Sep 2016	ZAUS	Future	34,374	16.5690	16.3673	16.5174	16.5174	100	1,651,740.00
Dec 2016	ZAUS	Future	6,418	16.8762	16.6710	0.0000	0.0000	0	0.00
			<u>1,086,781</u>					<u>30,209.00</u>	<u>484,490,462.80</u>
									<u>101,780,123.00</u>
									<u>1,057,576,804,715.60</u>
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.9042	1.3184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.9787	1.4208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	1.3394	1.9126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	1.4034	1.9992	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	1.5888	2.2489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	1.6901	2.3847	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	1.8254	2.5657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	2.1605	3.0115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	2.7135	3.7413	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3439.3914	3246.5656	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	5.5504	7.2288	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3191.2614	2998.6387	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	7.2428	9.1823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	8.6594	10.9066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2794.9583	2603.1400	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	10.4851	13.1210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2499.1951	2308.2636	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2450.0676	2259.3157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	18.9588	23.3468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2244.3915	2054.5274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2069.1298	1880.2355	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	24.2267	29.6921	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2010.9667	1822.4482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1914.3611	1726.5393	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	33.0218	40.3179	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1808.6358	1622.1270	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	35.5901	46.0178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1713.0890	1532.1372	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1537.7722	1366.3049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	52.5722	75.4049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1458.4452	1290.4132	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1363.6826	1200.2448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	78.4826	109.3448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1321.4662	1160.2602	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	131.9394	176.8871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	134.1625	179.6422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	136.4125	182.6098	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	143.3240	191.7389	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	969.6647	836.3115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	921.4990	792.4713	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	756.7212	644.0086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	744.9773	633.5183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	739.1541	628.3239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	733.3667	623.1623	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	721.8894	612.9375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	716.2019	607.8741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	634.8417	535.7918	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	584.6883	492.8171	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	515.4138	435.6900	0.0000	0.0000	1,500	0.00
Mar 2016	ZAUS	16.00 Put	201	530.2138	644.7900	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	437.9559	369.2311	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	390.4038	328.6958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	342.1633	287.7757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	278.3692	233.7460	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.8929	11.9815	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.4302	21.3396	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.3332	24.6382	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	20.7797	33.5375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2796.6378	2616.2186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	34.8378	51.8186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	36.5934	54.0296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	105.0413	134.7202	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	143.9605	179.6383	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	218.7686	269.2780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1571.4997	1427.7007	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1520.8860	1379.8422	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	887.6969	799.6060	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	832.2106	749.9170	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	718.3282	647.0797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	591.3540	533.1990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	555.5394	501.5945	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	349.4549	314.1691	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	333.4570	299.8972	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	19.3544	33.5270	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	198.3519	247.4181	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	785.4654	720.9975	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	734.9985	674.9224	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	409.6364	376.6261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.9138	22.2538	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	39.7345	63.7226	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>	
Dec 2016	ZAUS	14.98 Put	1,700	395.7391	441.1552	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	401.9876	447.9763	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	467.8703	519.6611	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	2016.1183	1868.7013	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	855.9449	791.5848	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	766.9811	709.9674	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	750.3974	694.7712	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	746.7761	691.4587	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	720.4315	667.3382	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	703.6017	651.9436	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	627.5728	587.0759	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	619.2854	581.3231	0.0000	0.0000	0	0.00	
			<u>1,135,547</u>					<u>1,500.00</u>	<u>0.00</u>	<u>21,578,483.00</u>
		Total	2,222,328					31,709.00	484,490,462.80	123,358,606.00
										1,057,576,804,715.60
Future										
Mar 2016	ZAZW	Future	1	1.3886	1.3660	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>
		Total	1					0.00	0.00	23,399.00
										167,046,491.00
		Grand Total	3,208,167					47,527.00	697,587,907.60	165,784,496
										1,477,803,446,901.50