



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2016	DAEU	Future	100	17.7504	17.8776	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	17.7542	17.8816	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.7601	17.8915	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.7806	17.9094	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.8159	17.9455	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.8349	17.9647	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.8667	17.9972	0.0000	0.0000	0	0.00
			<u>542</u>					<u>0.00</u>	<u>0.00</u>
									<u>102,380.00</u>
									<u>1,288,767,558.90</u>
<b>Option</b>									
Feb 2016	DAEU	15.40 Put	100	1.4364	1.3274	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1679.3400	1806.6734	0.0000	0.0000	0	0.00
			<u>200</u>					<u>0.00</u>	<u>0.00</u>
									<u>289,600.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>742</b>					<b>0.00</b>	<b>0.00</b>
									<b>391,980.00</b>
									<b>1,288,767,558.90</b>
<b>Future</b>									
Feb 2016	DAGB	Future	163	23.1316	23.6534	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	23.1445	23.6667	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	23.1743	23.6978	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	116	23.3467	23.8760	0.0000	0.0000	0	0.00
			<u>450</u>					<u>0.00</u>	<u>0.00</u>
									<u>35,867.00</u>
									<u>548,877,094.10</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	312.7166	238.2776	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	879.8707	1071.8106	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
									<u>156,081.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>24,978</b>					<b>0.00</b>	<b>0.00</b>
									<b>191,948.00</b>
									<b>548,877,094.10</b>
<b>Future</b>									
Feb 2016	DAUS	Future	4,300	15.8000	16.1960	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	454	15.8058	16.2020	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	4,330	15.8146	16.2111	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	Future	924	15.8175	16.2141	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	15.8204	16.2171	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.8467	16.2443	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.8555	16.2534	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.8759	16.2746	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.8877	16.2868	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.8995	16.2990	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.9410	16.3419	0.0000	0.0000	140	2,235,030.00		
Mar 2016	DAUS	Future	35	15.9469	16.3480	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.9588	16.3603	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.9798	15.9830	0.0000	0.0000	100	1,598,300.00		
Apr 2016	DAUS	Future	1,960	15.9920	16.3951	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.0073	16.4110	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	0	16.0348	16.4397	0.0000	0.0000	4,000	64,599,000.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.0778	16.4845	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.0902	16.4973	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.1336	16.5424	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.1615	16.5713	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.3704	16.7885	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.4719	16.8934	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.7702	17.2001	0.0000	0.0000	0	0.00		
			<u>16,633</u>					<u>4,240.00</u>	<u>68,432,330.00</u>	<u>3,599,656.00</u>	<u>37,452,074,596.90</u>

**Option**

Feb 2016	DAUS	16.57 Call	5,000	5.4261	35.9495	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.07 Call	2,500	53.9607	230.2130	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	80.7717	283.9130	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	16.6856	79.1844	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0244	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	459.5770	814.6295	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	9.7296	52.6197	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1898.3414	2293.9522	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	5.0804	2.1554	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	929.6255	1320.8068	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0345	0.0184	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.8641	0.3411	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1027.5775	1412.9396	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	390.9090	673.3406	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	2.8987	1.2995	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1271.0513	1660.2724	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1277.6662	1666.2679	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1268.1072	1656.4242	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.62 Call	10,000	1258.5589	1646.5842	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	520.8524	822.9069	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.7172	2.2643	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1302.1841	1682.9634	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.4038	4.6767	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1038.4012	1391.2857	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2807	0.1797	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.5149	4.9176	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	853.0251	1175.6440	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	442.6143	666.8077	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	523.4229	761.6875	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	388.7909	574.0802	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	25.7938	17.7920	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	843.1321	1139.5185	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	220.4684	322.5384	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	305.9564	434.8425	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.8335	1.2832	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	17.1480	12.0051	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	742.9179	1006.6778	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	461.3091	644.9746	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	340.3448	480.6875	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	58.0178	38.9834	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	894.7470	1179.5970	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.3850	3.3175	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	26.5255	16.7679	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	667.3478	883.3394	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	469.2403	626.1275	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.8593	5.2551	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1056.8250	1351.1809	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	122.9697	83.2588	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	883.7160	1138.3575	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	281.7508	191.2886	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	600.2311	775.2902	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.6939	4.4824	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	31.4316	19.5882	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	621.6459	800.1045	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	498.9219	644.4659	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1030.9033	806.1230	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	360.0014	455.0364	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.8425	5.5356	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	34.5085	20.8813	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	580.2887	731.9571	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	502.7573	632.8861	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	13.4987	10.8799	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1297.7195	1593.5941	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.9020	7.1965	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	37.0192	19.4526	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	548.7226	675.9929	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	501.8224	617.6114	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	63.1570	33.0512	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	688.4525	843.6094	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	295.7900	205.9884	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	417.6119	511.8772	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	11.6312	9.0352	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	38.3150	18.5790	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	541.2602	654.1597	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	511.1019	619.0995	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	15.0669	9.9111	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	32.2563	23.1599	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	528.8653	632.4326	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	515.4260	616.3113	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	17.3362	10.7790	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	34.3472	26.8478	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	519.6602	611.7098	0.0000	0.0000	0	0.00
			<u>409,744</u>					0.00	0.00
									<u>6,854,161.00</u>
								<u>4,240.00</u>	<u>68,432,330.00</u>
			<b>Total</b>	<b>426,377</b>					<b>10,453,817.00</b>
									<b>37,452,074,596.90</b>
<b>Future</b>									
Mar 2016	EUUS	Future	2,000	1.1212	1.1016	0.0000	0.0000	0	0.00
			<u>2,000</u>					0.00	0.00
									<u>230,235.00</u>
			<b>Total</b>	<b>2,000</b>				<b>0.00</b>	<b>0.00</b>
									<b>230,235.00</b>
									<b>2,612,647,457.00</b>
<b>Future</b>									
Mar 2016	ZAAD	Future	12,867	11.4773	11.5463	0.0000	0.0000	530	6,110,370.00
Jun 2016	ZAAD	Future	3,317	11.6292	11.7020	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	500	11.8028	11.8800	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	69	11.9751	12.0543	0.0000	0.0000	0	0.00
			<u>16,753</u>					530.00	6,110,370.00
									<u>2,757,959.00</u>
									<u>22,369,078,586.40</u>
<b>Option</b>									
Mar 2016	ZAAD	9.80 Put	200	1.9253	2.2527	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	1086.2021	1154.1724	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	30.8819	30.6905	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	263.4032	319.0166	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	257.9550	313.1423	0.0000	0.0000	0	0.00

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Mar 2016	ZAAD	12.60 Call	200	17.2626	24.1106	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32,377.00
		<b>Total</b>	<b>17,953</b>					<b>530.00</b>	<b>6,110,370.00</b>	2,790,336.00
										22,369,078,586.40
<b>Future</b>										
Mar 2016	ZADK	Future	60	2.3888	2.4060	2.3800	2.3780	320	7,610,200.00	
			60					320.00	7,610,200.00	1,065.00
		<b>Total</b>	<b>60</b>					<b>320.00</b>	<b>7,610,200.00</b>	1,065.00
										23,746,284.00
<b>Future</b>										
Mar 2016	ZAEU	Future	78,284	17.8225	17.9521	17.9990	17.7563	38,697	688,330,977.00	
Jun 2016	ZAEU	Future	40,460	18.1824	18.3199	18.2722	18.1253	670	12,162,145.50	
Sep 2016	ZAEU	Future	6,298	18.5961	18.7415	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,887	19.0040	19.1536	0.0000	0.0000	0	0.00	
			130,929					39,367.00	700,493,122.50	7,950,219.00
										104,296,158,268.20
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.1744	0.1778	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.2389	0.2494	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.8865	1.0036	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	1.2564	1.4454	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	2.7743	3.4194	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2926.3577	3056.6659	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	3.8577	4.5659	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	4.1257	4.8431	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2459.1145	2589.4324	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	6.6145	7.3324	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1886.0327	2015.8910	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1836.9398	1966.7069	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1693.9832	1819.5242	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1553.6927	1677.5128	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1033.1834	1144.4494	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	15.9258	15.2930	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2330.0947	2455.4267	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	321.5187	293.1090	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	438.6575	404.8661	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	853.7815	891.2385	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	649.3911	674.4309	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4,636,944.00
		<b>Total</b>	<b>464,199</b>					<b>39,367.00</b>	<b>700,493,122.50</b>	12,587,163.00
										104,296,158,268.20

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2016	ZAFR	Future	6,452	15.9964	16.1151	0.0000	0.0000	0	0.00
			6,452					0.00	0.00
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>
									490,851.00
									4,757,257,533.60
									490,851.00
									4,757,257,533.60
<b>Future</b>									
Mar 2016	ZAGB	Future	34,574	23.2052	23.7295	23.2819	23.2267	404	9,384,367.60
Jun 2016	ZAGB	Future	2,966	23.6169	24.1563	23.6424	23.6412	400	9,456,720.00
Sep 2016	ZAGB	Future	890	24.0844	24.6378	0.0000	0.0000	0	0.00
			38,430					804.00	18,841,087.60
									5,392,869.00
									83,566,118,301.90
<b>Option</b>									
Mar 2016	ZAGB	20.75 Put	21,300	23.0106	16.8421	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	22.05 Put	6,000	149.5956	83.5054	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	559.9723	345.8750	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	329.3877	523.5301	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	103.8853	181.9391	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	853.0048	1090.9105	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	369.2610	488.1462	0.0000	0.0000	0	0.00
			54,400					0.00	0.00
		<b>Total</b>	<b>92,830</b>					<b>804.00</b>	<b>18,841,087.60</b>
									6,993,916.00
									83,566,118,301.90
<b>Future</b>									
Jun 2016	ZAHK	Future	3,381	2.0780	2.1266	0.0000	0.0000	0	0.00
			3,381					0.00	0.00
		<b>Total</b>	<b>3,381</b>					<b>0.00</b>	<b>0.00</b>
									3,381.00
									74,030,376.00
									3,381.00
									74,030,376.00
<b>Future</b>									
Mar 2016	ZAJY	Future	5,897	0.1360	0.1374	0.0000	0.0000	2,649	36,147,371.00
Jun 2016	ZAJY	Future	4,588	0.1388	0.1402	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	947	0.1419	0.1434	0.0000	0.0000	0	0.00
			11,432					2,649.00	36,147,371.00
		<b>Total</b>	<b>11,432</b>					<b>2,649.00</b>	<b>36,147,371.00</b>
									710,779.00
									7,371,429,526.70
									710,779.00
									7,371,429,526.70
<b>Future</b>									
Mar 2016	ZAKS	Future	1,266	0.1543	0.1581	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>
									12,853.00
									167,326,730.00
									12,853.00
									167,326,730.00
<b>Future</b>									
Mar 2016	ZAUM	Future	1,151	15.8966	16.2960	16.1055	15.9074	80	128,172,210.00
Jun 2016	ZAUM	Future	169	16.1739	16.5842	16.1773	16.1755	10	16,176,400.00
Sep 2016	ZAUM	Future	93	16.4849	16.9069	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,413					90.00	144,348,610.00	117,198.00	126,682,905,750.00
	<b>Total</b>		<b>1,413</b>					<b>90.00</b>	<b>144,348,610.00</b>	121,721.00	126,682,905,750.00

**Future**

Mar 2016	ZAUS	Future	934,633	15.8966	16.2960	16.1448	15.8687	44,419	710,907,580.20		
Jun 2016	ZAUS	Future	102,979	16.1739	16.5842	16.4118	16.1625	6,352	103,670,410.80		
Sep 2016	ZAUS	Future	121,292	16.4849	16.9069	16.5673	16.4562	252	4,156,694.60		
Dec 2016	ZAUS	Future	13,803	16.7871	17.2173	16.8345	16.7485	500	8,407,230.00		
			1,172,707					51,523.00	827,141,915.60	103,359,092.00	1,083,933,232,621.40

**Option**

Mar 2016	ZAUS	11.55 Put	42,370	0.0147	0.0361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0184	0.0412	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0438	0.0694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0497	0.0750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0638	0.0919	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0713	0.1017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0818	0.1154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1104	0.1519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.1653	0.2196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3346.9539	3746.4398	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.5751	0.6843	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3097.2690	3496.7852	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.9721	1.1027	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.4034	1.4590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2698.3862	3097.6376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	2.0615	1.7561	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2400.2193	2798.3326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2350.6494	2748.4772	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	6.3046	3.1637	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2143.0440	2539.2032	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1966.1080	2360.0181	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	9.7133	4.0698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1907.4034	2300.3396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1809.9362	2200.9422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	16.4165	5.6414	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1703.3582	2091.7173	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	18.5701	6.1147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1607.1627	1992.5438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1426.6783	1804.5203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	30.0783	8.5203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1342.4732	1715.6903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1240.9318	1608.3716	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	14.70 Put	1,600	44.3318	12.3716	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1195.3444	1560.4335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	53.5499	16.7780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	75.9237	28.7842	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	77.3035	29.5733	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	78.7042	30.3793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	83.0455	32.9076	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	806.5302	1145.4221	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	754.8278	1084.4573	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	184.4978	87.6601	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	1,000	188.0257	89.5574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	580.5331	870.1296	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	568.3256	854.7465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	562.2873	847.1095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	556.2926	839.5086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	544.4342	824.4149	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	538.5706	816.9240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	455.8545	709.1155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	406.1139	642.1802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	359.5139	196.1802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	339.3629	549.4898	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	442.7629	253.4898	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	267.6466	440.5433	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	226.5914	375.3461	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	751.9749	485.9592	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	186.9680	313.7484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	176.0171	296.4367	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	138.1673	235.5802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	991.5673	689.5802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1075.8037	763.7363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1118.6150	801.8512	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1205.1377	879.9977	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	81.3333	142.2739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	61.1789	108.0956	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	21.8532	38.9138	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.9903	5.3285	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.8238	9.4484	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.7335	10.1284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	19.9128	11.8329	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2704.6130	3101.9962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	30.7130	17.7962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	32.0349	18.6761	0.0000	0.0000	0	0.00



<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2016	ZAUS	14.25 Put	3,000	82.6177	54.4768	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	111.6275	76.0830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	179.7227	117.7803	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1443.1589	1783.7231	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1391.4119	1726.2245	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	625.1699	448.2420	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	754.3441	977.9590	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	720.6865	527.0646	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	700.3622	910.7440	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	926.9459	699.5944	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	590.6997	770.7080	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1027.9368	786.6279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1219.8754	956.9294	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	471.1170	617.7115	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	465.8513	610.9325	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	438.4142	574.9775	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	263.2697	347.2504	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	253.2852	334.9254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	239.7391	318.1884	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	190.0418	252.9680	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	21.5931	16.3129	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	180.8185	115.7913	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	674.3704	821.1352	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	626.4223	761.6377	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	324.2565	394.9659	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.6874	12.8918	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	24.6039	18.5039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	33.2049	18.9707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	45.6879	19.5169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	346.5653	239.6029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	367.6330	260.2039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	373.7950	266.2725	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	438.9862	331.5117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1897.7840	2208.0459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	548.9812	422.7020	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	677.1467	528.0014	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	775.6393	606.0879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	880.7333	695.7223	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1032.5684	829.4664	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1067.7998	860.7699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1164.2721	946.9786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.76 Put	15,000	1207.5998	985.9218	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	17.51 Put	7,500	1703.8464	1442.8747	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	747.1259	874.1379	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	661.5294	773.1387	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	645.6481	754.2843	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	642.1864	750.1746	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	617.0307	720.2788	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	601.0000	701.2087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	535.6076	623.3128	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	528.9704	615.3958	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	521.4341	606.0830	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	507.7871	585.0950	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	495.7698	566.5078	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	488.6731	555.4844	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	476.7668	536.9292	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	432.4104	483.0308	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	425.9526	475.1790	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	407.9676	453.3082	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1248.8658	1034.4313	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	564.7103	621.0438	0.0000	0.0000	0	0.00		
			<u>1,636,555</u>					<i>0.00</i>	<i>0.00</i>	<i>22,403,823.00</i>	<i>0.00</i>
		<b>Total</b>	<b>2,809,262</b>					<b>51,523.00</b>	<b>827,141,915.60</b>	<b>125,762,915.00</b>	<b>1,083,933,232,621.40</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3605	1.3922	0.0000	0.0000	0	0.00		
			<u>1</u>					<i>0.00</i>	<i>0.00</i>	<i>23,399.00</i>	<i>167,046,491.00</i>
		<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>3,862,346</b>					<b>99,523.00</b>	<b>1,809,125,006.70</b>	<b>168,706,387</b>	<b>1,513,458,204,254.40</b>