



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.8093	17.8080	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.8133	17.8125	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.8197	17.8197	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.8386	17.8413	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.8752	17.8811	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.8944	17.9024	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.9269	17.9367	0.0000	0.0000	0	0.00		
			542					0.00	0.00	102381.00	1288785645.40
Option											
Feb 2016	DAEU	15.40 Put	100	0.3912	0.5253	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1732.8862	1737.0956	0.0000	0.0000	0	0.00		
			200					0.00	0.00	289600.00	0.00
Total			742					0.00	0.00	391981.00	1288785645.40
Future											
Feb 2016	DAGB	Future	163	22.7188	22.9542	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.7314	22.9687	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	22.7607	23.0029	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	120	22.9298	23.1802	0.0000	0.0000	2	46,870.80		
			454					2.00	46,870.80	35895.00	549531744.10
Option											
Sep 2016	DAGB	21.20 Put	12,264	442.5519	372.1716	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	813.2733	875.1898	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
Total			24,982					2.00	46,870.80	191976.00	549531744.10
Future											
Feb 2016	DAUS	Future	369	15.7209	15.8242	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	15.7209	15.8308	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	924	15.7209	15.8330	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	Future	392	15.7397	15.8555	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.7484	15.8655	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.7686	15.8890	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.7802	15.9025	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.7917	15.9156	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.8331	15.9578	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	15.8390	15.9638	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.8509	15.9759	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.8716	15.9970	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,991	15.8834	16.0091	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	15.8983	16.0241	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.9253	16.0512	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.9673	16.0935	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9793	16.1059	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	16.0220	16.1494	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.0494	16.1773	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.2536	16.3858	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.3541	16.4881	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.6493	16.7875	0.0000	0.0000	0	0.00		
			<u>12,587</u>					<u>0.00</u>	<u>0.00</u>	<u>3610727.00</u>	<u>37628270693.40</u>

Option

Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	329.2944	443.5039	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	0.5899	4.3844	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1790.0616	1908.4467	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.1990	2.6693	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	818.2938	936.3370	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0268	0.0181	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.6287	0.5854	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	914.7643	1027.1555	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	296.8531	368.4914	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.0514	2.8156	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1164.0271	1279.1785	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	130.9811	171.3127	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	115.7786	152.2944	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1172.4512	1287.7096	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1162.8913	1278.0500	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1153.3412	1268.3984	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	432.4512	512.2845	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.3032	2.2513	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1199.6516	1315.3329	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.67 Put	19,744	6.9177	6.2484	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	949.8345	1050.8811	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.3344	0.2426	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	7.4058	6.3631	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	778.5782	864.3596	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	395.6641	447.8607	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	475.7423	533.6460	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	352.7856	396.7518	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	32.7968	26.0634	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	785.9303	858.9904	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	198.5793	224.4550	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	282.2788	312.7167	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.9904	1.7198	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	20.3373	16.8126	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	696.0263	758.3076	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	430.7625	471.9490	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	315.3625	348.0330	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	74.6239	59.9863	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	847.0746	912.2869	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.5553	4.2729	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	31.8896	26.6097	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	638.8088	684.6835	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	448.7199	482.2200	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.1141	6.6699	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1011.7991	1079.0599	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	160.7912	128.9941	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	848.6488	905.5960	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	341.1582	290.6896	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	583.6205	619.4860	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.5417	5.8272	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	40.6268	33.1336	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	605.5035	641.8835	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	487.1103	515.9371	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1132.8963	1040.1815	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	356.4281	375.0093	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	8.6231	7.3036	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	46.8078	35.3374	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	573.6766	602.1065	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	498.2141	522.4204	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	15.7375	13.6312	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1259.7505	1325.5575	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	11.3323	9.3944	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	13.50 Put	150	48.7093	39.6618	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	546.6209	569.2061	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	500.8007	520.9866	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	79.2916	64.3360	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	683.5343	711.7994	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	357.3369	307.4736	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	417.9424	433.9735	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	14.6711	12.1799	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	50.5039	34.9283	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	540.2967	560.7079	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	510.7268	529.7462	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.5097	14.3428	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	63.1848	40.9625	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	529.3290	545.6094	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	516.2029	531.9690	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.6414	15.7732	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	73.2500	46.9548	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	521.9404	535.1201	0.0000	0.0000	0	0.00		
			<u>402,244</u>					<u>0.00</u>	<u>0.00</u>	<u>6874161.00</u>	<u>0.00</u>
	Total		414,831					0.00	0.00	10484888.00	37628270693.40
Future											
Mar 2016	EUUS	Future	2	1.1323	1.1242	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232307.00</u>	<u>2635734429.00</u>
	Total		2					0.00	0.00	232307.00	2635734429.00
Future											
Mar 2016	ZAAD	Future	13,645	11.1944	11.2735	11.3490	11.2411	660	7,490,461.00		
Jun 2016	ZAAD	Future	3,067	11.3381	11.4217	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	750	11.5066	11.5939	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	11.6737	11.7640	0.0000	0.0000	0	0.00		
			<u>17,531</u>					<u>660.00</u>	<u>7,490,461.00</u>	<u>2760141.00</u>	<u>22394028334.40</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	1.6321	2.5593	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	806.0536	888.2000	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	48.5574	56.2844	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	101.5674	164.2114	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	98.6161	160.5539	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	3.0305	7.6105	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>	<u>0.00</u>
	Total		18,731					660.00	7,490,461.00	2792518.00	22394028334.40

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Future										
Jun 2016	ZACR	Future	22,550	2.4246	2.4349	2.4477	2.4477	29,159	713,724,843.00	
			<u>22,550</u>					<u>29,159.00</u>	<u>713,724,843.00</u>	<u>86204.00</u> <u>1952214746.00</u>
		Total	22,550					29,159.00	713,724,843.00	86204.00 1952214746.00
Future										
Mar 2016	ZAEU	Future	77,499	17.8774	17.8897	18.3103	17.9125	1,326	24,405,450.30	
Jun 2016	ZAEU	Future	41,757	18.2409	18.2530	18.6119	18.4475	2,058	37,743,575.20	
Sep 2016	ZAEU	Future	9,388	18.6525	18.6704	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,252	19.0601	19.0815	0.0000	0.0000	538	10,266,654.00	
			<u>133,896</u>					<u>3,922.00</u>	<u>72,415,679.50</u>	<u>7968657.00</u> <u>104638324885.60</u>
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.1283	0.1153	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.1795	0.1595	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.7222	0.6168	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	1.0436	0.8844	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	2.4123	2.0764	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2980.6835	2992.5973	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	3.2835	2.8973	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	3.4969	3.1009	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2512.8539	2524.6995	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	5.4539	4.9995	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1938.1882	1950.0362	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1888.8830	1900.7412	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1742.6429	1754.4066	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1601.0739	1612.3518	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1076.9279	1083.9060	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.6962	15.6798	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2393.2198	2397.4341	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	337.1913	311.8290	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	458.4893	433.2671	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	896.2879	896.2392	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	679.9778	679.4699	0.0000	0.0000	0	0.00	
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4636944.00</u> <u>0.00</u>
		Total	467,166					3,922.00	72,415,679.50	12605601.00 104638324885.60
Future										
Mar 2016	ZAFR	Future	6,657	16.2101	16.3299	0.0000	0.0000	0	0.00	
			<u>6,657</u>					<u>0.00</u>	<u>0.00</u>	<u>491841.00</u> <u>4773450948.60</u>
		Total	6,657					0.00	0.00	491841.00 4773450948.60

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Future										
Mar 2016	ZAGB	Future	38,692	22.7902	23.0374	23.0060	22.9938	1,387	31,954,385.50	
Jun 2016	ZAGB	Future	4,021	23.1940	23.4473	23.6839	23.3430	1,005	23,597,465.00	
Sep 2016	ZAGB	Future	900	23.6528	23.9133	0.0000	0.0000	0	0.00	
			<u>43,613</u>					<u>2,392.00</u>	<u>55,551,850.50</u>	<u>5406036.00</u>
										<u>83874172669.80</u>
Option										
Mar 2016	ZAGB	20.75 Put	21,300	34.1414	22.2393	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	244.6099	176.9587	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	780.1828	633.5782	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	210.4360	268.0912	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	58.4333	76.9315	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	743.4015	818.5532	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	321.3871	355.6965	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	117.7644	106.7580	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1190.7152	1071.5678	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	1001.0816	1067.9845	0.0000	0.0000	0	0.00	
			<u>56,749</u>					<u>0.00</u>	<u>0.00</u>	<u>1605745.00</u>
		Total	100,362					2,392.00	55,551,850.50	7011781.00
										83874172669.80
Future										
Jun 2016	ZAHK	Future	3,381	2.0596	2.0767	0.0000	0.0000	0	0.00	
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>	<u>3381.00</u>
		Total	3,381					0.00	0.00	3381.00
										74030376.00
Future										
Mar 2016	ZAJY	Future	6,575	0.1404	0.1388	0.0000	0.0000	459	6,385,011.30	
Jun 2016	ZAJY	Future	4,588	0.1433	0.1416	0.1452	0.1452	200	2,904,000.00	
Sep 2016	ZAJY	Future	947	0.1466	0.1449	0.0000	0.0000	0	0.00	
			<u>12,110</u>					<u>659.00</u>	<u>9,289,011.30</u>	<u>712714.00</u>
		Total	12,110					659.00	9,289,011.30	712714.00
										7398798502.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1543	0.1555	0.0000	0.0000	0	0.00	
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12853.00</u>
		Total	1,266					0.00	0.00	12853.00
										167326730.00
Future										
Mar 2016	ZAUM	Future	1,167	15.7889	15.9126	16.0918	15.8012	34	54,202,420.00	
Jun 2016	ZAUM	Future	212	16.0616	16.1897	16.3702	16.3702	5	8,185,100.00	
Sep 2016	ZAUM	Future	121	16.3671	16.5013	16.6829	16.5411	15	24,893,000.00	
Dec 2016	ZAUM	Future	20	16.6660	16.8044	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,520					54.00	87,280,520.00	117515.00	127197081740.00
	Total		1,520					54.00	87,280,520.00	122038.00	127197081740.00

Future

Mar 2016	ZAUS	Future	934,701	15.7889	15.9126	16.1260	15.7763	50,893	810,113,459.80		
Jun 2016	ZAUS	Future	153,783	16.0616	16.1897	16.3702	16.1200	65,262	1,059,058,063.30		
Sep 2016	ZAUS	Future	135,199	16.3671	16.5013	16.6829	16.6109	12,302	204,493,091.80		
Dec 2016	ZAUS	Future	14,903	16.6660	16.8044	0.0000	0.0000	2,000	33,867,000.00		
			<u>1,238,586</u>					<u>130,457.00</u>	<u>2,107,531,614.90</u>	<u>103728061.00</u>	<u>1089903453726.10</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	0.0517	0.0399	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0582	0.0455	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0928	0.0765	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0995	0.0827	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.1197	0.1014	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.1312	0.1123	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.1471	0.1274	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.1892	0.1680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.2657	0.2437	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3239.4085	3363.0927	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.7258	0.7419	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	2989.6944	3113.4046	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.9976	0.9872	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	1.2566	1.2150	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2590.3685	2713.9981	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	1.6137	1.5221	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2291.2688	2414.7527	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2241.4698	2364.9173	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	3.5784	3.1290	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2032.5391	2155.7770	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1853.8448	1976.8004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	5.0311	4.2671	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1794.3874	1917.2192	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1695.4408	1818.0246	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	7.8272	6.3901	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1587.0201	1709.0969	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	9.7287	7.0609	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1490.4979	1610.4273	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1310.5603	1427.7519	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	21.6603	15.1519	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1227.3649	1342.8351	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1127.9160	1240.8654	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	39.0160	28.2654	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1083.6369	1195.2807	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	51.0960	37.6307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	81.8334	62.0708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	83.7670	63.6323	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	85.7937	65.2238	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	92.0955	70.1795	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	720.3306	814.7315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	670.7471	761.7610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	213.8933	171.8969	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	0	217.7544	175.2211	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	15.53 Call	17,500	504.9229	582.2877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	493.3996	569.6677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	487.7048	563.4230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	482.0545	557.2220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	470.8876	544.9514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	465.3710	538.8818	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	323.7499	268.0064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	387.9446	453.1275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	342.7379	401.4730	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	403.8379	338.8730	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	284.1810	334.9336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	495.2810	422.3336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	219.4765	262.3230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	182.2570	220.1767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	818.2158	728.9063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	146.7744	179.6564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	137.0638	168.4979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	103.4844	130.0182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1064.5844	967.4182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1150.7809	1051.3597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1194.5494	1094.0681	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	72.2005	93.4264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1283.3005	1180.8264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	55.5190	73.5558	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	39.5470	54.1990	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	10.4830	15.8053	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.4071	6.8121	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.8055	12.1498	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.1907	13.6467	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	22.7881	19.0057	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2598.5000	2720.1390	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	13.50 Put	545	36.9000	30.4390	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	38.6464	31.8537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	106.0915	86.9620	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	145.6042	118.7859	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	226.5187	187.0441	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1380.2265	1466.4760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	260.2094	217.1609	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1330.7272	1414.8775	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	814.3197	867.6092	0.0000	0.0000	250	0.00
Jun 2016	ZAUS	16.00 Put	25,705	707.9321	630.4788	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	727.3244	775.0709	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	807.7191	725.1345	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	676.1334	720.0097	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	863.2165	0.0000	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1019.0723	928.9963	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	570.9190	608.3456	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1121.9169	1028.9450	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1316.8366	1218.9889	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	455.8991	485.9613	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	450.8755	480.5501	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	424.2685	452.1384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	252.8256	271.7768	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	243.1445	261.4651	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	230.0046	247.4631	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	181.7320	196.0134	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	28.6667	20.7982	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	228.6755	187.5552	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	670.8458	697.0394	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	624.1143	647.9556	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	326.3547	337.5488	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.4591	15.9350	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	38.6214	21.6873	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	50.7285	30.1677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	67.8152	42.7266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	417.7776	359.3169	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	440.5029	380.5481	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	447.1340	386.7570	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	516.8314	452.3106	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1858.7118	1928.6366	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	632.9664	562.5900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	772.4459	690.6676	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	874.6863	788.8256	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	983.0963	893.4570	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1138.7566	1044.4855	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1174.7435	1079.5108	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1272.7039	1175.4013	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1316.1478	1218.4591	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1819.7346	1711.0836	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	747.0618	767.0422	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	663.2894	679.5824	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	647.7067	663.3278	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	644.3101	659.7855	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	619.5952	634.0179	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	603.8253	617.5895	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	542.1528	550.4677	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	536.9785	543.6471	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	530.9014	535.8957	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	517.2499	521.7832	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	505.2033	509.3453	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	498.0797	501.9936	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	486.1119	489.6551	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	441.3310	443.5811	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	434.7818	436.8585	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	412.6116	418.1135	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1349.7569	1257.6435	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	567.1066	572.1114	0.0000	0.0000	0	0.00		
			<u>1,772,355</u>					<u>750.00</u>	<u>0.00</u>	<u>22553039.00</u>	<u>0.00</u>
		Total	3,010,941					131,207.00	2,107,531,614.90	126281100.00	1089903453726.10
Future											
Mar 2016	ZAZW	Future	1	1.3640	1.3635	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
		Grand Total	4,085,242					168,055.00	3053330851.00	169,328,692	1,521,576,510,828.70