



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	0	17.2830	16.6988	0.0000	0.0000	100	1,728,300.00		
Feb 2016	DAEU	Future	34	17.2872	16.6988	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.2905	16.7023	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.3006	16.7159	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.3397	16.7535	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.3589	16.7720	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.3916	16.8031	0.0000	0.0000	0	0.00		
			<u>442</u>					<u>100.00</u>	<u>1,728,300.00</u>	<u>102581.00</u>	<u>1292223745.40</u>
Total			442					100.00	1,728,300.00	392181.00	1292223745.40
Future											
Feb 2016	DAGB	Future	163	21.8816	21.3640	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	21.8898	21.3762	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	21.9186	21.4045	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	121	22.0872	21.5651	0.0000	0.0000	0	0.00		
			<u>455</u>					<u>0.00</u>	<u>0.00</u>	<u>35951.00</u>	<u>550773193.30</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	777.9910	874.2959	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	592.2446	496.5728	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>
Total			24,983					0.00	0.00	192032.00	550773193.30
Future											
Feb 2016	DAUS	Future	392	15.6981	15.1776	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	15.7039	15.1861	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	269	15.7125	15.1946	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.7244	15.2060	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.7363	15.2174	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.7483	15.2289	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.7902	15.2689	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	DAUS	Future	359	15.7964	15.2747	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.8089	15.2862	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.8308	15.3065	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.8433	15.3181	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	15.8590	15.3325	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.8777	15.3499	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	15.8867	15.3587	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.9016	15.3733	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.9284	15.3996	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9373	15.4083	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9403	15.4112	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.9827	15.4526	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.0108	15.4796	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.2202	15.6808	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.3199	15.7768	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.6171	16.0605	0.0000	0.0000	0	0.00		
			<u>8,613</u>					<u>0.00</u>	<u>0.00</u>	<u>3623997.00</u>	<u>37836507348.50</u>

Option

Feb 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.0000	0.0221	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	858.1659	355.7623	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	109.2825	10.1682	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	0.1398	0.6500	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1105.8917	603.2964	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	35.4846	4.0117	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.20 Put	20,000	27.4770	157.2000	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	28.4835	2.3949	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1112.1961	610.8980	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	1102.2684	601.7467	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1092.3430	592.6282	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	113.2364	12.0880	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	343.7811	88.0201	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	630.6566	252.0866	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	349.1882	0.0000	0.0000	0.0000	2,000	0.00
Mar 2016	DAUS	15.61 Call	1,000	308.3207	0.0000	0.0000	0.0000	2,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.5549	2.3467	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1140.9458	668.6365	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	2.0870	6.3263	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	871.0013	471.2928	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0782	0.2474	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	2.7214	5.3951	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	687.8687	349.7527	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	DAUS	15.96 Call	150	300.5914	127.0936	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	377.4716	177.6843	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	261.0021	116.9201	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	17.0871	38.0060	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	688.6020	384.1754	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	128.5550	57.3676	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	201.2726	99.2036	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.6525	1.3131	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.3232	20.6263	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	597.5464	336.2131	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	337.0203	175.9041	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	231.7252	116.1048	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	53.2247	110.1207	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	759.2480	459.3998	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	705.8970	431.8542	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	916.8651	586.7870	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8077	4.1768	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	24.0367	42.7111	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	554.2056	337.0180	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	371.0506	218.0506	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.6952	6.9148	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	931.7398	613.1668	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	135.3781	233.7512	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	765.1824	494.9330	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	304.5923	481.8088	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	504.2754	326.3903	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.7285	5.8878	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	33.0700	61.1427	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	525.8029	343.6981	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	412.1336	266.5684	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1087.3758	1425.6644	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	292.3220	193.9652	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.2864	7.0639	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	39.7990	74.6232	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	497.4157	342.4047	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	425.4765	288.7217	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.0291	18.8497	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1187.0859	870.9602	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.0060	7.8100	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	42.3928	84.5631	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	473.3720	335.2944	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	429.6407	302.0528	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2016	DAUS	13.78 Put	48,990	71.1854	137.2312	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	606.5922	442.5427	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	328.7207	477.9419	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	353.7279	253.8546	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.3777	12.0826	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	53.6036	103.1610	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	471.5006	344.4403	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	443.2955	323.7088	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	13.8137	15.8381	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	63.9466	116.1264	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	464.0541	347.7570	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	451.5073	338.3929	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	15.5331	19.4747	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	73.8593	128.8858	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	458.7624	358.7697	0.0000	0.0000	0	0.00		
			<u>410,444</u>					<u>4,000.00</u>	<u>0.00</u>	<u>7023161.00</u>	<u>0.00</u>
	Total		419,057					4,000.00	0.00	10647158.00	37836507348.50
Future											
Mar 2016	EUUS	Future	2	1.1016	1.1006	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232807.00</u>	<u>2641296679.00</u>
	Total		2					0.00	0.00	232807.00	2641296679.00
Future											
Mar 2016	ZAAD	Future	13,863	11.2654	10.9955	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	3,067	11.4160	11.1397	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	750	11.5901	11.3075	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	152	11.7620	11.4722	0.0000	0.0000	0	0.00		
			<u>17,832</u>					<u>0.00</u>	<u>0.00</u>	<u>2766050.00</u>	<u>22461205418.80</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	0.3928	1.2044	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	868.5375	603.9966	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	14.7473	59.0232	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	81.2661	19.3715	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	77.9704	18.3012	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	1.2750	0.3688	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		19,032					0.00	0.00	2798427.00	22461205418.80
Future											
Jun 2016	ZACR	Future	22,550	2.4181	2.3401	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>		
			22,550					0.00	0.00	86204.00	1952214746.00
	Total		22,550					0.00	0.00	86204.00	1952214746.00
Future											
Mar 2016	ZAEU	Future	60,263	17.3444	16.7573	17.3702	16.8600	21,985	379,125,462.00		
Jun 2016	ZAEU	Future	42,148	17.7031	17.1006	17.6212	17.1600	410	7,180,572.00		
Sep 2016	ZAEU	Future	9,388	18.1076	17.4906	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.5066	17.8751	0.0000	0.0000	0	0.00		
			116,299					22,395.00	386,306,034.00	8006906.00	105301725961.00
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.0549	0.0819	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.0658	0.0947	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.1470	0.3992	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.2130	0.6475	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	0.8096	2.8477	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2446.0194	1863.3039	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	1.6194	6.0039	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	1.8587	6.9483	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1979.1265	1403.8673	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	4.7265	16.5673	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1412.1841	861.7122	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1364.3061	819.5513	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1222.1830	698.3771	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1082.8820	586.2129	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	592.7634	248.7553	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	15.6064	33.2767	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1890.9788	1398.2932	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	415.3219	570.9083	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	565.2427	766.6668	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	687.5693	542.7852	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	515.4920	427.1597	0.0000	0.0000	0	0.00		
			333,270					0.00	0.00	4636944.00	0.00
	Total		449,569					22,395.00	386,306,034.00	12643850.00	105301725961.00
Future											
Mar 2016	ZAFR	Future	6,657	15.9367	15.3277	15.8418	15.7374	125	1,963,737.50		
			6,657					125.00	1,963,737.50	492216.00	4779305936.10
	Total		6,657					125.00	1,963,737.50	492216.00	4779305936.10
Future											
Mar 2016	ZAGB	Future	56,123	21.9479	21.4328	21.8440	21.3371	1,603	34,423,043.20		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	ZAGB	Future	4,929	22.3446	21.8159	22.3453	21.7626	726	15,890,378.10
Sep 2016	ZAGB	Future	900	22.7930	22.2518	0.0000	0.0000	0	0.00
			<u>61,952</u>					<u>2,329.00</u>	<u>50,313,421.30</u>
									<u>5436073.00</u>
									<u>84530261995.90</u>
Option									
Mar 2016	ZAGB	20.75 Put	21,300	81.2184	144.1641	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	265.2797	457.5166	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	1310.3469	1762.2704	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	27.9499	14.6203	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	6.8223	3.6423	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	479.7100	358.8024	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	175.7768	139.0782	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	211.4564	180.4607	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1650.8033	1891.5418	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	754.1680	659.5630	0.0000	0.0000	0	0.00
			<u>62,749</u>					<u>0.00</u>	<u>0.00</u>
		Total	124,701					2,329.00	50,313,421.30
									7059818.00
									84530261995.90
Future									
Jun 2016	ZAHK	Future	3,381	2.0627	1.9941	0.0000	0.0000	0	0.00
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,381					0.00	0.00
									3381.00
									74030376.00
Future									
Mar 2016	ZAJY	Future	5,671	0.1413	0.1357	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	5,474	0.1443	0.1385	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,056	0.1476	0.1417	0.0000	0.0000	0	0.00
			<u>12,201</u>					<u>0.00</u>	<u>0.00</u>
		Total	12,201					0.00	0.00
									714869.00
									7429248211.00
Future									
Mar 2016	ZAKS	Future	1,266	0.1542	0.1492	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,266					0.00	0.00
									12853.00
									167326730.00
Future									
Mar 2016	ZAUM	Future	1,010	15.7453	15.2260	15.6296	15.2755	271	416,056,460.00
Jun 2016	ZAUM	Future	249	16.0233	15.4916	16.0354	15.5422	44	68,981,150.00
Sep 2016	ZAUM	Future	122	16.3330	15.7893	16.2295	16.0533	15	24,233,050.00
Dec 2016	ZAUM	Future	20	16.6343	16.0766	0.0000	0.0000	0	0.00
			<u>1,401</u>					<u>330.00</u>	<u>509,270,660.00</u>
		Total	1,401					330.00	509,270,660.00
									122979.00
									128663774450.00

<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>		
Future											
Mar 2016	ZAUS	Future	781,683	15.7453	15.2260	15.7728	15.2610	124,130	1,926,443,827.60		
Jun 2016	ZAUS	Future	209,193	16.0233	15.4916	16.0300	15.5322	34,044	535,049,957.50		
Sep 2016	ZAUS	Future	142,817	16.3330	15.7893	16.2862	15.8619	6,924	109,931,284.50		
Dec 2016	ZAUS	Future	33,853	16.6343	16.0766	0.0000	0.0000	17,000	277,659,100.00		
Mar 2017	ZAUS	Future	0	16.9067	16.3342	16.4339	16.3917	1,020	16,718,717.00		
			<u>1,167,546</u>					<u>183,118.00</u>	<u>2,865,802,886.60</u>	<u>104661218.00</u>	<u>1104492314211.50</u>
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0194	0.0261	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0203	0.0277	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0242	0.0351	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0248	0.0364	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0266	0.0401	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0276	0.0421	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0288	0.0447	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.0318	0.0511	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.0362	0.0697	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3195.3469	2676.1801	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.0752	0.3311	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	2945.3903	2426.4003	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.1422	0.6408	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	0.2233	1.0187	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2545.6010	2027.3819	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	0.3597	1.6569	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2246.0299	1729.3805	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2196.1448	1679.9116	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	1.5086	6.9410	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1986.8527	1473.0953	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1807.8975	1296.5782	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	2.6723	10.8176	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1748.3787	1238.1011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1649.3789	1141.1637	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	5.3901	19.0339	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1540.8396	1035.4734	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	6.3485	21.8317	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1442.5713	940.4842	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1257.4040	763.9639	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	12.1040	37.9639	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1170.6522	687.2193	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1065.7538	597.9760	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	20.4538	71.9760	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	14.75 Call	29,370	1018.5695	559.2646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	23.2695	83.2646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	26.4483	95.8080	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	45.3764	159.6742	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	46.8367	163.4768	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	51.4377	175.2431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	67.3396	213.8299	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	627.3686	273.2809	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	574.3438	240.2157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	154.0010	395.4829	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	417.6446	155.5246	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	381.4963	138.0219	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	375.6697	135.2720	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	364.1837	129.9108	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	358.5273	127.2985	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	259.7837	577.5551	0.0000	0.0000	30,000	0.00
Mar 2016	ZAUS	15.75 Call	1,000	280.4935	93.1976	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	237.6726	75.1851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	342.3726	699.1851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	183.3340	53.9822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	438.0340	827.9822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	127.2751	33.0140	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	97.4728	23.0323	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	783.2893	1241.2108	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	71.1534	15.0410	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	64.3656	13.1265	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	40.9386	7.5151	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1045.6386	1531.5151	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1137.0326	1629.9556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1183.3671	1679.4467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	22.4330	4.5750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1277.1330	1778.5750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	14.2182	3.3901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	8.2035	2.3721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	2.3412	0.8174	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.0460	7.0288	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.6273	21.1840	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.4902	24.5106	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	17.6885	33.5868	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2552.2972	2044.2498	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	28.9972	52.6498	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	30.4124	54.9876	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	14.20 Put	2,650	81.3286	142.4059	0.0000	0.0000	1,300	0.00
Jun 2016	ZAUS	14.25 Put	3,000	87.0005	152.7606	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	122.5727	212.8722	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	172.3618	287.9240	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	195.8742	324.9987	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1309.5561	918.2576	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	226.9851	373.1584	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1258.5697	877.4244	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,840	235.2697	385.8244	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	730.5238	475.3524	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	685.1773	443.6660	0.0000	0.0000	650	0.00
Jun 2016	ZAUS	16.00 Put	41,005	661.8773	952.0660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	643.6550	414.0254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	10,000	762.6737	1072.8353	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	16.23 Call	750	593.1301	378.3751	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	818.7115	1138.9883	0.0000	0.0000	10,000	0.00
Jun 2016	ZAUS	16.50 Put	300	976.6050	1323.1809	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	490.4611	308.4669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1081.1022	1442.9250	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	380.6241	236.0492	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	375.8825	232.9470	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	364.2936	225.3845	0.0000	0.0000	1,300	0.00
Jun 2016	ZAUS	17.06 Call	550	350.8764	216.5871	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	344.3631	212.1537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	194.9412	114.7738	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	186.5384	109.6256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	175.2040	102.7103	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	134.3185	78.0662	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	30.3615	64.5854	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	211.0035	327.4916	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	893.7387	663.2231	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	596.0250	437.7894	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	551.0296	402.3286	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	269.2828	206.8663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.5489	18.7807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	46.1950	87.4626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	58.2068	107.3579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	74.7220	133.9099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	312.9486	442.9557	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	395.8665	542.9825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	417.5852	569.9660	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	423.9263	577.8219	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	15.20 Put	6,985	490.7206	667.7151	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.21 Put	3,500	494.2217	672.3956	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	1797.9985	1441.1397	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.50 Put	69,895	602.5181	815.4749	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	738.3595	978.0092	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	838.4336	1094.1175	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	944.8429	1215.9898	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	1098.1083	1389.1436	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1133.6013	1428.9127	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1230.6123	1537.7221	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	7,500	1274.0285	1586.4938	0.0000	0.0000	7,500	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	854.2223	669.0689	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	678.4430	530.9074	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	596.6745	467.6979	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	581.5311	456.8133	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	578.2320	454.7842	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	554.2584	440.1021	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	538.9970	430.8050	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	479.3922	393.3415	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	474.3464	389.5823	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	468.4252	385.1682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	455.1258	375.2712	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	443.4117	366.5553	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	436.4917	361.4120	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	424.8740	352.7832	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	420.0866	349.2312	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	381.5312	297.2108	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	375.2094	286.2901	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	360.9515	261.5672	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	354.1054	255.7016	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1302.4769	1602.9996	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	508.6624	424.8192	0.0000	0.0000	0	0.00		
			<u>1,864,209</u>					<u>60,750.00</u>	<u>0.00</u>	<u>23124365.00</u>	<u>0.00</u>
Total			3,031,755					243,868.00	2,865,802,886.60	127785583.00	1104492314211.50
Future											
Mar 2016	ZAZW	Future	1	1.3590	1.3143	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
Total			1					0.00	0.00	23399.00	167046491.00

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		4,116,998				273,147.00	3815385039.40	171,092,067	1,539,276,970,030.80
-------------	--	-----------	--	--	--	------------	---------------	-------------	----------------------