



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2016	DAEU	Future	0	17.4715	17.1542	0.0000	0.0000	34	594,031.00
Mar 2016	DAEU	Future	5	17.4767	17.1655	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.4815	17.1700	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.5130	17.1979	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.5322	17.2170	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.5656	17.2493	0.0000	0.0000	0	0.00
			<u>408</u>					<u>34.00</u>	<u>594,031.00</u>
		Total	408					34.00	594,031.00
									<i>102615.00</i>
									<i>1292817776.40</i>
Future									
Feb 2016	DAGB	Future	0	22.1769	21.6978	0.0000	0.0000	163	3,614,834.70
Feb 2016	DAGB	Future	56	22.1815	21.6978	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	22.2022	21.7144	0.0000	0.0000	25	547,912.50
Apr 2016	DAGB	Future	121	22.3747	21.8799	0.0000	0.0000	0	0.00
			<u>292</u>					<u>188.00</u>	<u>4,162,747.20</u>
		Total	292					188.00	4,162,747.20
									<i>36156.00</i>
									<i>555306037.30</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	679.9131	823.5046	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	647.7936	528.6336	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
		Total	24,820					188.00	4,162,747.20
									<i>156081.00</i>
									<i>0.00</i>
									<i>192237.00</i>
									<i>555306037.30</i>
Future									
Feb 2016	DAUS	Future	0	15.9377	15.5897	0.0000	0.0000	392	6,247,578.40
Feb 2016	DAUS	Future	306	15.9407	15.5897	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	269	15.9437	15.5898	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	15.9555	15.6016	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.9678	15.6135	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.9802	15.6254	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	16.0237	15.6671	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	359	16.0299	15.6731	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>		
Apr 2016	DAUS	Future	140	16.0426	15.6852	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	16.0648	15.7065	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	16.0774	15.7186	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.0933	15.7338	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	16.1123	15.7520	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	16.1218	15.7612	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.1377	15.7764	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	16.1661	15.8038	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1755	15.8130	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1787	15.8160	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	16.2228	15.8587	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.2523	15.8868	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.4727	16.0966	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.5760	16.1957	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.8824	16.4917	0.0000	0.0000	0	0.00		
			<u>8,221</u>					<u>392.00</u>	<u>6,247,578.40</u>	<u>3624745.00</u>	<u>37848300465.90</u>

Option

Feb 2016	DAUS	13.92 Put	100	0.0013	0.0719	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1341.0806	991.5322	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	35.7534	13.7046	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	31.1285	12.4076	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1341.9136	989.4823	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	1331.9737	979.6233	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1322.0367	969.7713	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	189.0235	56.8459	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	517.0216	237.5348	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	832.5260	511.1971	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	492.3818	248.6348	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	440.2175	213.5746	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.3807	0.6711	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1365.6264	1019.3034	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.8624	2.3542	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1073.3711	755.0750	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0703	0.0572	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	2.0253	2.0455	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	860.8572	585.9538	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	390.0771	236.4726	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	486.1272	312.2433	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	333.4189	212.8027	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	13.9379	20.5198	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	849.0802	607.4922	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	160.2513	106.6500	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	16.81 Call	10,000	249.2803	172.0069	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.4923	0.6536	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	9.4500	12.9570	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	736.2840	526.8264	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	417.7181	292.2942	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	286.0063	198.3606	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	41.6057	62.4398	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	908.3121	679.5823	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	839.0604	630.6621	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	1076.4423	830.2393	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.7857	2.7627	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	19.8358	26.2227	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	652.7279	492.4094	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	434.5662	324.9742	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.7748	4.7683	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1084.7469	848.2854	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	100.1126	152.8330	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	895.2437	691.3814	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	239.6881	337.4481	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	583.9469	453.4878	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.8298	4.7719	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	26.7044	36.0308	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	608.0515	474.5924	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	474.1944	369.6223	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	932.7223	1157.4375	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	332.7816	262.5739	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.5835	6.5116	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	32.0731	43.4418	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	567.4663	453.5943	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	483.4378	386.5940	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	13.0607	12.5433	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1352.5661	1110.0732	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.2972	8.3069	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	33.5654	51.1462	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	533.4561	434.8523	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	483.3339	392.2417	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	54.5525	86.6675	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	683.5852	561.2750	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	271.3404	361.3693	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	396.9257	323.0893	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	10.7636	12.6181	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	36.0096	67.6533	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	18.25 Call	250	526.4173	435.8234	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	494.8615	409.1151	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	13.2716	14.3639	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	46.0039	79.3525	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	513.7248	430.4483	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	499.7533	418.5291	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	14.0379	15.7197	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	55.7991	90.8035	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	503.9040	427.9469	0.0000	0.0000	0	0.00	
			<u>389,644</u>					<u>0.00</u>	<u>0.00</u>	<u>7063161.00</u>
	Total		397,865					392.00	6,247,578.40	10687906.00
										37848300465.90
Future										
Mar 2016	EUUS	Future	2	1.0965	1.1012	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232807.00</u>
	Total		2					0.00	0.00	2641296679.00
										232807.00
										2641296679.00
Future										
Mar 2016	ZAAD	Future	14,355	11.4847	11.2387	11.4672	11.3011	758	8,615,759.20	
Jun 2016	ZAAD	Future	3,067	11.6436	11.3907	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	900	11.8286	11.5659	11.8444	11.8340	159	1,883,166.00	
Dec 2016	ZAAD	Future	152	12.0099	11.7389	0.0000	0.0000	0	0.00	
			<u>18,474</u>					<u>917.00</u>	<u>10,498,925.20</u>	<u>2766992.00</u>
										22471981259.00
Option										
Mar 2016	ZAAD	9.80 Put	200	0.2455	0.4531	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1087.2170	842.2735	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	7.5922	16.8964	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	192.7899	72.9385	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	186.9062	69.9466	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	2.3080	1.0943	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>
	Total		19,674					917.00	10,498,925.20	2799369.00
										22471981259.00
Future										
Jun 2016	ZACR	Future	22,550	2.4602	2.4029	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86204.00</u>
	Total		22,550					0.00	0.00	1952214746.00
										86204.00
										1952214746.00
Future										
Mar 2016	ZAEU	Future	59,432	17.5191	17.2038	17.3761	17.3175	1,000	17,333,358.00	
Jun 2016	ZAEU	Future	42,280	17.8874	17.5595	17.7426	17.7426	250	4,435,650.00	

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Sep 2016	ZAEU	Future	9,138	18.3114	17.9639	18.1642	18.0064	450	8,142,330.00
Dec 2016	ZAEU	Future	4,500	18.7245	18.3612	0.0000	0.0000	0	0.00
			<u>115,350</u>					<u>1,700.00</u>	<u>29,911,338.00</u>
									<u>8012011.00</u>
									<u>105391065727.30</u>
Option									
Mar 2016	ZAEU	13.05 Put	18,000	0.0272	0.0316	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.0321	0.0369	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	0.0667	0.0878	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.0863	0.1471	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.4117	0.7204	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2620.0114	2305.4132	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	0.9114	1.6132	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	1.0658	1.8905	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	2152.1365	1839.2437	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	3.0365	5.4437	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1579.9000	1272.8989	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1530.8689	1224.9869	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1384.3913	1082.7243	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	1239.0917	943.2700	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	697.6343	475.4334	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	16.5367	18.6826	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2049.3336	1768.8909	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	381.1555	449.6483	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	511.3274	611.4954	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	730.0753	651.8698	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	543.4635	488.7735	0.0000	0.0000	0	0.00
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>
		Total	448,620					1,700.00	29,911,338.00
									<u>12648955.00</u>
									<u>105391065727.30</u>
Future									
Mar 2016	ZAFR	Future	6,657	16.0339	15.7529	0.0000	0.0000	0	0.00
			<u>6,657</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,657					0.00	0.00
									<u>492216.00</u>
									<u>4779305936.10</u>
Future									
Mar 2016	ZAGB	Future	56,142	22.2325	21.7436	22.2740	21.9685	1,525	33,640,158.90
Jun 2016	ZAGB	Future	5,179	22.6430	22.1377	22.6845	22.5964	750	16,991,350.00
Sep 2016	ZAGB	Future	1,050	23.1130	22.5855	23.1532	23.0650	650	15,036,350.00
			<u>62,371</u>					<u>2,925.00</u>	<u>65,667,858.90</u>
									<u>5440133.00</u>
									<u>84620676540.00</u>
Option									
Mar 2016	ZAGB	20.75 Put	21,300	41.8125	87.2522	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	144.0701	304.1240	0.0000	0.0000	0	0.00

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Mar 2016	ZAGB	23.15 Put	4,000	1045.3168	1465.7664	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	32.2335	14.4648	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	4.6198	4.0046	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	525.7218	409.7005	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	189.1367	143.0853	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	186.5175	220.0427	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1476.8215	1732.0907	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	812.9100	690.6053	0.0000	0.0000	0	0.00
			62,749					0.00	0.00
		Total	125,120					2,925.00	65,667,858.90
									7063878.00
									84620676540.00
Future									
Jun 2016	ZAHK	Future	3,381	2.0938	2.0466	0.0000	0.0000	0	0.00
			3,381					0.00	0.00
		Total	3,381					0.00	0.00
									3381.00
									74030376.00
Future									
Mar 2016	ZAJY	Future	5,671	0.1406	0.1386	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	5,474	0.1436	0.1414	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,056	0.1471	0.1447	0.0000	0.0000	0	0.00
			12,201					0.00	0.00
		Total	12,201					0.00	0.00
									715219.00
									7434202111.00
Future									
Mar 2016	ZAKS	Future	1,266	0.1567	0.1532	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		Total	1,266					0.00	0.00
									12853.00
									167326730.00
Future									
Mar 2016	ZAUM	Future	1,010	15.9771	15.6224	15.7546	15.5889	36	56,520,510.00
Jun 2016	ZAUM	Future	259	16.2654	15.8994	16.0393	15.8952	22	35,212,320.00
Sep 2016	ZAUM	Future	132	16.5895	16.2088	16.5351	16.3585	10	16,446,800.00
Dec 2016	ZAUM	Future	20	16.9000	16.5087	0.0000	0.0000	0	0.00
			1,421					68.00	108,179,630.00
		Total	1,421					68.00	108,179,630.00
									123129.00
									128900633010.00
Future									
Mar 2016	ZAUS	Future	773,546	15.9771	15.6224	15.9900	15.5633	36,904	583,786,132.10
Jun 2016	ZAUS	Future	209,702	16.2654	15.8994	16.2550	15.8480	9,675	157,176,921.10
Sep 2016	ZAUS	Future	150,895	16.5895	16.2088	16.5452	16.3585	8,598	138,979,235.00
Dec 2016	ZAUS	Future	33,853	16.9000	16.5087	16.5156	16.4659	7,000	115,920,121.00

<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>
			1,167,996					62,177.00	995,862,409.20
									104791698.00
									1106568400404.00
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0106	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0113	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0146	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0152	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0168	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0177	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0188	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0217	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0263	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3427.1384	3072.4001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0495	0.0007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3177.1537	2822.4012	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0856	0.0045	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.1359	0.0153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2777.2844	2422.4329	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.2213	0.0510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2477.5552	2122.6528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2427.6281	2072.7431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.9513	1.0634	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2218.0795	1863.5213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2038.7490	1685.1553	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.6970	2.8880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1979.0580	1626.0376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1879.7013	1527.4115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	3.4461	6.1211	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1770.6438	1418.6462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	4.0737	6.9158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1671.7792	1320.0658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1484.4937	1133.8561	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	7.3937	11.4561	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1396.0504	1046.3411	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1288.4344	940.2165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	11.3344	17.8165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1239.7304	892.3570	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	12.6304	19.9570	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	14.0826	22.3932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	21.8845	47.3109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	22.3769	48.9647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	23.9251	54.1897	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	29.2705	72.4046	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	811.3726	511.8181	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	750.4666	461.5287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	75.4790	173.1889	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	564.0605	316.9613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	86.9605	194.5613	0.0000	0.0000	1,300	0.00
Mar 2016	ZAUS	15.56 Call	10,000	519.4773	284.7056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	512.2272	279.5529	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	497.8855	269.4365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	490.7950	264.4726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	145.8226	297.7691	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	391.1206	200.2951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	331.9370	164.8453	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	204.8370	392.4453	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	254.4277	121.4814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	277.3277	499.0814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	175.7564	79.1254	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	133.3013	57.8698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	579.1700	872.5404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	95.6226	39.9767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	85.9093	35.5257	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	55.1793	21.9601	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	828.0793	1149.5601	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	916.6082	1244.7881	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	961.6409	1292.7922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	30.3022	11.8496	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1053.2022	1389.4496	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	19.2033	7.6911	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	10.4754	5.0880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	1.9292	1.4238	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.1579	5.1320	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.9480	12.1782	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.7750	14.2880	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.8660	20.1566	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2789.0042	2432.2638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	23.6042	32.8638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	24.6883	34.4493	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	63.3069	91.0871	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	67.6025	97.3617	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	93.0021	138.7700	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	128.8199	193.4768	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	147.6937	219.1605	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1499.5946	1210.7595	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.97 Put	35,000	172.9290	253.0208	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1445.0964	1161.4160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,840	179.6964	262.0160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	853.7625	660.1665	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	801.5334	619.0456	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	536.1334	719.6456	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	751.8062	580.2779	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	10,000	623.0629	825.0928	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	690.8316	533.2473	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	672.1316	883.5166	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	816.3739	1047.4916	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	570.7172	438.1778	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	913.0077	1155.5594	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	440.9375	337.7370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	435.2557	333.4111	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	421.3569	322.8507	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	405.3161	310.6365	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	397.6760	304.7129	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	224.4929	169.3779	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	214.6183	161.8913	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	201.2939	151.8113	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	153.2675	115.6204	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	20.1016	37.7775	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	162.7392	238.2218	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1008.4710	834.6191	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	667.9165	552.3209	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	616.4808	509.8453	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	301.1026	247.6502	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.3553	16.4508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	36.9749	59.4115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	42.6102	73.3549	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	55.5803	92.2076	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	255.3909	347.4651	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	337.9322	430.9181	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	359.1679	453.6244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	364.7756	460.2475	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	424.0331	529.8639	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	427.1496	533.5055	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1989.1694	1714.3626	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	523.9700	649.7633	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	549.2267	681.6353	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	639.1642	792.0640	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.00 Put	32,800	729.7872	895.0105	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	826.8129	1004.1576	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	967.6217	1160.8827	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1000.3951	1197.0874	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1090.3584	1295.9459	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	7,500	1130.8559	1340.2655	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	940.1059	806.7107	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	837.5635	718.9055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	743.6650	638.4494	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	652.8989	560.7524	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	636.0717	546.3781	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	632.4091	543.2472	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	605.7737	520.5026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	588.8146	506.0348	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	519.7349	453.2369	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	512.7352	448.4497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	504.4995	442.8257	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	487.2668	430.2062	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	474.1488	419.0887	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	466.4036	412.5192	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	453.4076	401.4966	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	448.0506	396.9497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	404.9467	360.3586	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	397.8839	354.3590	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	381.9612	328.1391	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	378.1930	321.0648	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	672.6479	812.2000	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1159.3392	1366.6667	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	803.4208	707.3669	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	532.4491	483.2902	0.0000	0.0000	0	0.00		
			<u>1,874,709</u>					<u>1,300.00</u>	<u>0.00</u>	<u>23135172.00</u>	<u>0.00</u>
Total			3,042,705					63,477.00	995,862,409.20	127926870.00	1106568400404.00
Future											
Mar 2016	ZAZW	Future	1	1.3872	1.3542	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>
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Grand Total

4,106,691

69,701.00

1221124517.90

171,284,948

1,541,802,318,826.30