



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2016	DAEU	Future	5	17.3184	17.4767	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.3070	17.4815	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.3257	17.5130	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.3569	17.5322	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.3884	17.5656	0.0000	0.0000	0	0.00		
			<u>408</u>					<u>0.00</u>	<u>0.00</u>	<u>102,615.00</u>	<u>1,292,817,776.40</u>
	Total		408					0.00	0.00	392,215.00	1,292,817,776.40
Future											
Feb 2016	DAGB	Future	0	22.0770	22.1815	0.0000	0.0000	56	1,236,312.00		
Mar 2016	DAGB	Future	115	22.0976	22.2022	0.0000	0.0000	4	88,940.40		
Apr 2016	DAGB	Future	121	22.2601	22.3747	0.0000	0.0000	0	0.00		
			<u>236</u>					<u>60.00</u>	<u>1,325,252.40</u>	<u>36,216.00</u>	<u>556,631,289.70</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	735.9884	679.9131	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	657.5986	647.7936	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>
	Total		24,764					60.00	1,325,252.40	192,297.00	556,631,289.70
Future											
Feb 2016	DAUS	Future	0	15.8802	15.9407	0.0000	0.0000	406	6,454,246.60		
Mar 2016	DAUS	Future	163	15.8833	15.9437	0.0000	0.0000	106	1,689,088.80		
Mar 2016	DAUS	Future	301	15.8952	15.9555	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.9066	15.9678	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.9173	15.9802	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.9548	16.0237	0.0000	0.0000	50	800,430.00		
Mar 2016	DAUS	Future	423	15.9601	16.0299	0.0000	0.0000	100	1,602,231.20		
Apr 2016	DAUS	Future	140	15.9708	16.0426	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.9956	16.0648	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	16.0097	16.0774	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	700	16.0274	16.0933	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	16.0486	16.1123	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	16.0592	16.1218	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.0765	16.1377	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	16.1058	16.1661	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1156	16.1755	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.1189	16.1787	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	16.1645	16.2228	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.1941	16.2523	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.4151	16.4727	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.5192	16.5760	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.8294	16.8824	0.0000	0.0000	0	0.00		
			<u>7,873</u>					<u>662.00</u>	<u>10,545,996.60</u>	<u>3,625,407.00</u>	<u>37,858,846,462.50</u>

Option

Mar 2016	DAUS	16.26 Call	2,500	13.5384	31.1285	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1283.7988	1341.9136	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	20,000	1273.8262	1331.9737	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1263.8550	1322.0367	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.86 Call	2,000	132.3141	189.0235	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	462.9323	517.0216	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	770.9305	832.5260	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	439.7510	492.3818	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	390.5187	440.2175	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.4322	0.3807	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1302.2917	1365.6264	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.5851	1.8624	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1010.3481	1073.3711	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0620	0.0703	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.6807	2.0253	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	805.1898	860.8572	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	365.9412	390.0771	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	459.2175	486.1272	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	322.7604	333.4189	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	14.6648	13.9379	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	809.8680	849.0802	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	168.2646	160.2513	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	256.9833	249.2803	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.5511	0.4923	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.2431	9.4500	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	710.4886	736.2840	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	415.1831	417.7181	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	291.9182	286.0063	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>
May 2016	DAUS	14.28 Put	8,403	45.5219	41.6057	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	879.5259	908.3121	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	817.5587	839.0604	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	1043.6579	1076.4423	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.7069	2.7857	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	20.0511	19.8358	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	645.1826	652.7279	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	439.5463	434.5662	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.5556	4.7748	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1055.2948	1084.7469	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	110.1475	100.1126	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	877.5459	895.2437	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	263.9433	239.6881	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	589.0522	583.9469	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.7981	4.8298	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	27.3542	26.7044	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	612.0304	608.0515	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	483.9447	474.1944	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	995.8521	932.7223	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	350.1225	332.7816	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.3451	6.5835	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	31.0567	32.0731	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	578.7527	567.4663	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	497.6089	483.4378	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.0616	13.0607	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1331.0692	1352.5661	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.4163	8.2972	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	34.1302	33.5654	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	549.7415	533.4561	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	500.6429	483.3339	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	61.4551	54.5525	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	697.8465	683.5852	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	297.6710	271.3404	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	415.7365	396.9257	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	11.9135	10.7636	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	46.6848	36.0096	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	545.0304	526.4173	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	513.9729	494.8615	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	13.1903	13.2716	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	56.8046	46.0039	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	533.7658	513.7248	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	519.7187	499.7533	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2016	DAUS	11.80 Put	250	14.6277	14.0379	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	66.0851	55.7991	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	524.3812	503.9040	0.0000	0.0000	0	0.00	
			<u>384,444</u>					<i>0.00</i>	<i>0.00</i>	<i>7,063,161.00</i>
	Total		392,317					662.00	10,545,996.60	10,688,568.00
										37,858,846,462.50
Future										
Mar 2016	EUUS	Future	2	1.0897	1.0965	0.0000	0.0000	0	0.00	
			<u>2</u>					<i>0.00</i>	<i>0.00</i>	<i>232,807.00</i>
	Total		2					0.00	0.00	232,807.00
										2,641,296,679.00
Future										
Mar 2016	ZAAD	Future	14,930	11.3733	11.4847	11.5205	11.4227	865	9,932,075.50	
Jun 2016	ZAAD	Future	3,067	11.5352	11.6436	0.0000	0.0000	100	1,172,600.00	
Sep 2016	ZAAD	Future	875	11.7209	11.8286	11.8888	11.8888	25	297,220.00	
Dec 2016	ZAAD	Future	152	11.9039	12.0099	0.0000	0.0000	0	0.00	
			<u>19,024</u>					<i>990.00</i>	<i>11,401,895.50</i>	<i>2,767,982.00</i>
										<i>22,483,383,154.50</i>
Option										
Mar 2016	ZAAD	9.80 Put	200	0.2059	0.2455	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	974.9733	1087.2170	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	6.5513	7.5922	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	107.9383	192.7899	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	103.7054	186.9062	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	1.2132	2.3080	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<i>0.00</i>	<i>0.00</i>	<i>32,377.00</i>
	Total		20,224					990.00	11,401,895.50	2,800,359.00
										22,483,383,154.50
Future										
Jun 2016	ZACR	Future	22,550	2.4513	2.4602	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<i>0.00</i>	<i>0.00</i>	<i>86,204.00</i>
	Total		22,550					0.00	0.00	86,204.00
										1,952,214,746.00
Future										
Mar 2016	ZAEU	Future	58,779	17.3420	17.5191	17.6900	17.4573	1,361	23,821,047.70	
Jun 2016	ZAEU	Future	42,530	17.7145	17.8874	18.0506	17.8652	255	4,562,065.50	
Sep 2016	ZAEU	Future	9,138	18.1379	18.3114	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.5553	18.7245	0.0000	0.0000	0	0.00	
			<u>114,947</u>					<i>1,616.00</i>	<i>28,383,113.20</i>	<i>8,013,627.00</i>
										<i>105,419,448,840.50</i>
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.0393	0.0272	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0439	0.0321	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2016	ZAEU	13.85 Put	12,000	0.0711	0.0667	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.1063	0.0863	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.5123	0.4117	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2443.1422	2620.0114	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	1.1422	0.9114	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	1.3378	1.0658	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1975.8535	2152.1365	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	3.8535	3.0365	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1406.1278	1579.9000	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1357.6759	1530.8689	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1213.4246	1384.3913	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	1071.2869	1239.0917	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	571.1372	697.6343	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	18.0541	16.5367	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1906.1858	2049.3336	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	431.5172	381.1555	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	583.8316	511.3274	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	747.4394	730.0753	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	567.3348	543.4635	0.0000	0.0000	0	0.00
			<u>333,270</u>					0.00	0.00
			<u>448,217</u>					<u>1,616.00</u>	<u>28,383,113.20</u>
									12,650,571.00
									105,419,448,840.50
Future									
Mar 2016	ZAFR	Future	6,657	15.9324	16.0339	0.0000	0.0000	0	0.00
			<u>6,657</u>					0.00	0.00
			<u>6,657</u>					<u>0.00</u>	<u>492,216.00</u>
								<u>0.00</u>	<u>4,779,305,936.10</u>
Future									
Mar 2016	ZAGB	Future	56,145	22.1247	22.2325	22.4775	22.1455	1,336	29,881,480.90
Jun 2016	ZAGB	Future	5,164	22.5411	22.6430	22.8102	22.7571	215	4,893,863.00
Sep 2016	ZAGB	Future	1,210	23.0136	23.1130	23.4283	23.2340	160	3,719,383.00
			<u>62,519</u>					<u>1,711.00</u>	<u>38,494,726.90</u>
									5,441,844.00
									84,659,171,266.90
Option									
Mar 2016	ZAGB	20.75 Put	21,300	49.7246	41.8125	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	182.2520	144.0701	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	1141.4136	1045.3168	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	29.1329	32.2335	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	5.4177	4.6198	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	529.7527	525.7218	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	195.5992	189.1367	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	205.4225	186.5175	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1568.2406	1476.8215	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Dec 2016	ZAGB	26.94 Call	783	832.9919	812.9100	0.0000	0.0000	0	0.00		
			62,749					0.00	0.00	1,623,745.00	0.00
		Total	125,268					1,711.00	38,494,726.90	7,065,589.00	84,659,171,266.90
Future											
Jun 2016	ZAHK	Future	3,381	2.0854	2.0938	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3,381.00	74,030,376.00
		Total	3,381					0.00	0.00	3,381.00	74,030,376.00
Future											
Mar 2016	ZAJY	Future	5,671	0.1410	0.1406	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	5,474	0.1441	0.1436	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,056	0.1476	0.1471	0.0000	0.0000	0	0.00		
			12,201					0.00	0.00	715,219.00	7,434,202,111.00
		Total	12,201					0.00	0.00	715,219.00	7,434,202,111.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1562	0.1567	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12,853.00	167,326,730.00
		Total	1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	972	15.9146	15.9771	16.1774	15.9630	116	187,342,060.00		
Jun 2016	ZAUM	Future	262	16.2073	16.2654	16.4265	16.2965	8	13,076,200.00		
Sep 2016	ZAUM	Future	132	16.5329	16.5895	16.7553	16.7553	3	5,026,590.00		
Dec 2016	ZAUM	Future	20	16.8470	16.9000	0.0000	0.0000	0	0.00		
			1,386					127.00	205,444,850.00	118,733.00	129,106,077,860.00
		Total	1,386					127.00	205,444,850.00	123,256.00	129,106,077,860.00
Future											
Mar 2016	ZAUS	Future	771,797	15.9146	15.9771	16.1818	15.9275	69,060	1,112,725,584.60		
Jun 2016	ZAUS	Future	215,335	16.2073	16.2654	16.4789	16.2263	16,662	272,525,026.50		
Sep 2016	ZAUS	Future	152,089	16.5329	16.5895	16.8000	16.5342	3,927	65,255,796.90		
Dec 2016	ZAUS	Future	34,053	16.8470	16.9000	17.0506	17.0159	1,100	18,745,000.00		
			1,173,274					90,749.00	1,469,251,408.00	104,882,447.00	1,108,037,651,812.00
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0106	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0000	0.0113	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0000	0.0146	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0000	0.0152	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0000	0.0168	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	11.95 Put	1,000	0.0000	0.0177	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0000	0.0188	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0001	0.0217	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0006	0.0263	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3364.6126	3427.1384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0503	0.0495	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3114.6605	3177.1537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0956	0.0856	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.1505	0.1359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2714.8032	2777.2844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.2431	0.2213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2415.0952	2477.5552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2365.1736	2427.6281	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	1.0271	0.9513	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2155.6572	2218.0795	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1976.3729	2038.7490	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.8242	1.6970	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1916.7030	1979.0580	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1817.3899	1879.7013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	3.6921	3.4461	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1708.3965	1770.6438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	4.3626	4.0737	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1609.5688	1671.7792	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1421.7844	1484.4937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	7.1844	7.3937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1333.1989	1396.0504	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1225.3607	1288.4344	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	10.7607	11.3344	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1176.5364	1239.7304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	11.9364	12.6304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	13.2547	14.0826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	20.3799	21.8845	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	20.8326	22.3769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	22.2582	23.9251	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	28.6224	29.2705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	751.8937	811.3726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	692.4604	750.4666	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	85.2485	75.4790	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	513.1709	564.0605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	98.5709	86.9605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	470.9968	519.4773	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	464.1679	512.2272	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	15.59 Call	3,000	450.6849	497.8855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	444.0314	490.7950	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	166.1811	145.8226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	351.4315	391.1206	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	297.3313	331.9370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	232.7313	204.8370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	228.7908	254.4277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	314.1908	277.3277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	157.9827	175.7564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	120.1560	133.3013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	631.5905	579.1700	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	86.7684	95.6226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	78.1802	85.9093	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	50.8301	55.1793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	886.2301	828.0793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	975.9299	916.6082	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1021.5324	961.6409	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	28.6310	30.3022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1114.0310	1053.2022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	18.6643	19.2033	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	10.6542	10.4754	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	2.5847	1.9292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.9742	5.1579	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.1879	9.9480	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.3858	10.7750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.7198	14.8660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2731.4790	2789.0042	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	24.1790	23.6042	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	25.3648	24.6883	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	68.3669	63.3069	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	73.1912	67.6025	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	101.7344	93.0021	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	142.7912	128.8199	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	163.4545	147.6937	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1458.7636	1499.5946	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	190.9750	172.9290	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1405.6370	1445.0964	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	198.3370	179.6964	0.0000	0.0000	100	0.00
Jun 2016	ZAUS	15.90 Call	500	839.4503	853.7625	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	547.1474	0.0000	0.0000	0.0000	750	0.00
Jun 2016	ZAUS	16.00 Call	2,650	790.3076	801.5334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	583.0076	536.1334	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	16.10 Call	3,000	743.6117	751.8062	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	5,000	675.0477	623.0629	0.0000	0.0000	5,000	0.00
Jun 2016	ZAUS	16.23 Call	750	686.7932	690.8316	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	727.1949	672.1316	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	875.9956	816.3739	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	572.7581	570.7172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	975.1262	913.0077	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	448.8889	440.9375	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	443.4504	435.2557	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	430.1446	421.3569	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	417.4419	0.0000	0.0000	0.0000	1,500	0.00
Jun 2016	ZAUS	17.06 Call	550	414.9514	405.3161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	407.5665	397.6760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	237.6783	224.4929	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	227.8673	214.6183	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	214.6020	201.2939	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	166.4004	153.2675	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	25.9914	20.1016	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	185.3312	162.7392	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	1010.8551	1008.4710	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	682.5769	667.9165	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	632.4395	616.4808	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	318.5379	301.1026	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.2664	15.3553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	42.3681	36.9749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	51.4856	42.6102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	66.0703	55.5803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	279.9406	255.3909	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	365.4209	337.9322	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	385.5719	359.1679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	391.4626	364.7756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	453.5526	424.0331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	456.8156	427.1496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1968.5592	1989.1694	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	557.8013	523.9700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	584.0605	549.2267	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	679.4698	639.1642	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	773.7701	729.7872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	874.3931	826.8129	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1019.8948	967.6217	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1053.6795	1000.3951	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1146.2731	1090.3584	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	16.76 Put	3,750	1187.8892	1130.8559	0.0000	0.0000	3,750	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	954.9735	940.1059	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	855.1696	837.5635	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	763.0284	743.6650	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	673.2581	652.8989	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	656.5770	636.0717	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	652.9457	632.4091	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	626.5130	605.7737	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	609.6626	588.8146	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	540.8589	519.7349	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	533.8739	512.7352	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	525.6465	504.4995	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	509.8342	487.2668	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	496.8342	474.1488	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	489.1511	466.4036	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	476.2522	453.4076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	470.9330	448.0506	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	428.0443	404.9467	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	421.0042	397.8839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	405.1133	381.9612	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	401.3559	378.1930	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	708.4309	672.6479	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1214.2236	1159.3392	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	824.8970	803.4208	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	561.3896	532.4491	0.0000	0.0000	0	0.00		
			<u>1,867,559</u>					<u>11,100.00</u>	<u>0.00</u>	<u>23,146,272.00</u>	<u>0.00</u>
		Total	3,040,833					101,849.00	1,469,251,408.00	128,028,719.00	1,108,037,651,812.00
Future											
Mar 2016	ZAZW	Future	1	1.3866	1.3872	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>	<u>167,046,491.00</u>
		Total	1					0.00	0.00	23,399.00	167,046,491.00
		Grand Total	4,099,475					107,015.00	1,764,847,242.60	171,391,963	1,543,567,166,068.90