



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.2839	11.2327	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		Total	3					0.00	0.00	146,003.00	729,621,256.10
Future											
Feb 2016	DAEU	Future	34	17.7195	17.5206	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.7566	17.5577	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101,647.00	1,275,465,246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	2748.2952	2552.7694	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2678.4094	2482.9696	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	2.4534	3.1303	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2097.6961	1902.7333	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	9.2467	12.1940	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1657.1713	1476.6206	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287,600.00	0.00
		Total	2,439					0.00	0.00	389,247.00	1,275,465,246.90
Future											
Jan 2016	DAGB	Future	15	23.5349	23.3560	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.7258	23.5518	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.7389	23.5652	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.7695	23.5960	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35,491.00	539,942,215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	303.2835	343.6942	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1213.4987	1172.1254	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
		Total	24,812					0.00	0.00	191,572.00	539,942,215.70

<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									
Jan 2016	DAUS	Future	4,393	16.1541	16.0093	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	16.1541	16.0122	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	16.1991	16.0592	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.2429	16.1010	0.0000	0.0000	400	6,448,800.00
Feb 2016	DAUS	Future	392	16.2849	16.1432	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.2939	16.1523	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	16.3149	16.1734	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.3269	16.1855	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	16.3390	16.1979	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	16.4357	16.2941	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.5235	16.3817	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.5799	16.4380	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.6081	16.4662	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.9235	16.7835	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.2284	17.0919	0.0000	0.0000	0	0.00
			<u>8,425</u>					<u>400.00</u>	<u>6,448,800.00</u>
									<u>3,513,863.00</u>
									<u>36,027,580,529.40</u>
Option									
Jan 2016	DAUS	15.63 Call	5,000	534.5504	422.3779	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.64 Call	5,000	542.5586	434.2678	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	0.7278	2.4866	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	1.9623	5.2346	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	2.5061	6.4259	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1162.1281	1025.8583	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	3.2281	7.9583	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	569.9564	473.8407	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	445.1459	365.6238	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	336.2930	276.6807	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	581.9706	489.1633	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0592	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.6275	1.2678	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1718.3735	1582.8356	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	907.2243	790.2117	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	1.3746	2.5078	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1942.9589	1805.7954	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	6.2875	10.5971	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	498.4500	0.0000	0.0000	0.0000	10,000	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0336	0.0644	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	929.7629	828.4036	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2339.9010	2200.4728	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	10.1343	13.8164	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Feb 2016	DAUS	14.91 Call	100	1388.5510	1265.3932	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.1431	0.2729	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	4.5111	6.7720	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1478.5394	1355.1075	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	826.4966	742.4193	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	9.3187	13.5665	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1718.0772	1587.4854	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1726.4374	1596.4251	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1716.8145	1587.3124	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1707.1979	1578.2161	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	7.8163	12.2852	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1756.0616	1628.5390	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	14.5184	20.8980	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1485.5318	1370.2621	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	1.5562	3.1122	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	12.6396	18.8707	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1286.4602	1180.6218	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	813.9039	740.7189	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	902.2904	823.4227	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	10,000	814.5241	741.9843	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	10,000	724.8775	659.0382	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	32.9505	43.9355	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1258.6686	1158.0616	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	3.6090	5.9668	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	17.6645	27.3420	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1135.4182	1046.8848	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	793.3380	727.1111	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	64.2696	79.3970	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1301.2710	1203.2144	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	5.1189	7.4035	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	22.0770	33.2255	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1019.4227	944.1569	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	767.3820	709.7490	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.1804	9.9563	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1464.5793	1364.3899	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	120.9538	142.7029	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1261.7322	1174.5628	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	256.2676	290.1063	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	911.3523	848.3968	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.9874	8.4797	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	22.5248	32.6880	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	935.2331	871.6454	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	17.04 Call	150	779.1217	725.5660	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	9.3336	10.6234	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	22.7716	30.9441	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	866.0870	810.8129	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	764.8957	716.0571	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	14.6428	17.1378	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1703.6195	1603.7016	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	12.1360	14.0823	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	22.3713	31.1510	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	804.9219	757.7233	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	744.1512	700.8013	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	831.7176	784.2963	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	43.2590	52.3661	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	974.4104	918.2495	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	259.3074	289.6991	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	629.8169	594.5825	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.4825	16.8250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	29.7266	27.5071	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	777.7365	735.9299	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	741.0434	701.5001	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	13.0617	17.5034	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	38.3006	28.2255	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	753.7881	715.2391	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	736.9891	699.3782	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	13.1442	16.8173	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	40.9287	42.0379	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	730.7522	696.9772	0.0000	0.0000	0	0.00		
			<u>443,286</u>					<u>10,000.00</u>	<u>0.00</u>	<u>6,633,603.00</u>	<u>0.00</u>
Total			451,711					10,400.00	6,448,800.00	10,147,466.00	36,027,580,529.40
Future											
Mar 2016	EUUS	Future	6,310	1.0886	1.0858	0.0000	0.0000	0	0.00		
			<u>6,310</u>					<u>0.00</u>	<u>0.00</u>	<u>221,870.00</u>	<u>2,521,138,402.00</u>
Total			6,310					0.00	0.00	221,870.00	2,521,138,402.00
Future											
Mar 2016	ZAAD	Future	13,554	11.3746	11.3241	11.3999	11.3225	511	5,793,431.20		
Jun 2016	ZAAD	Future	2,939	11.5256	11.4760	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.6996	11.6530	0.0000	0.0000	0	0.00		
			<u>16,993</u>					<u>511.00</u>	<u>5,793,431.20</u>	<u>2,751,233.00</u>	<u>22,290,990,870.50</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	14.3247	18.3560	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	10.40 Call	200	1025.7786	985.4466	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	124.6632	145.5801	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	338.6797	326.2390	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	334.3377	322.1074	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	63.1952	60.8920	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32,377.00</u>
	Total		18,193					511.00	5,793,431.20	2,783,610.00 22,290,990,870.50
Future										
Mar 2016	ZACA	Future	2	11.5718	11.4973	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>42,423.00</u>
	Total		2					0.00	0.00	42,423.00 358,328,617.70
Future										
Mar 2016	ZACR	Future	158	2.4168	2.3963	0.0000	0.0000	0	0.00	
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>56,887.00</u>
	Total		158					0.00	0.00	56,887.00 1,234,459,165.00
Future										
Mar 2016	ZAEU	Future	67,067	17.7825	17.5844	17.8114	17.5601	313	5,531,079.10	
Jun 2016	ZAEU	Future	9,122	18.1448	17.9443	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	6,030	18.5584	18.3588	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.9701	18.7729	0.0000	0.0000	0	0.00	
			<u>86,719</u>					<u>313.00</u>	<u>5,531,079.10</u>	<u>7,809,535.00</u>
	Total									101,699,859,966.00
Option										
Mar 2016	ZAEU	13.05 Put	18,000	1.2691	1.4883	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	1.6062	1.8959	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	4.3002	5.2004	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	5.5929	6.8013	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	11.1688	13.3855	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2897.9358	2703.2828	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	15.4358	18.8828	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	16.4710	20.2285	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2438.2297	2246.7853	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	25.7297	32.3853	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1881.2757	1701.9074	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1834.0668	1658.1776	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1700.4182	1529.6994	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1570.5619	1405.6529	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.76 Call	1,275	1200.8373	1058.3956	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1098.1734	965.6416	0.0000	0.0000	0	0.00	

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Jun 2016	ZAEU	14.20 Put	6,000	18.2520	20.0197	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2324.7662	2159.3029	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	343.1973	393.6412	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	467.9490	527.4016	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	907.3323	866.1172	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	702.3629	674.7945	0.0000	0.0000	0	0.00	
			334,545					0.00	0.00	4,635,669.00
		Total	421,264					313.00	5,531,079.10	12,445,204.00
										101,699,859,966.00
Future										
Mar 2016	ZAFR	Future	6,452	16.4030	16.1911	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490,847.00
		Total	6,452					0.00	0.00	490,847.00
										4,757,189,940.00
Future										
Mar 2016	ZAGB	Future	32,380	23.8001	23.6275	23.7700	23.6146	1,070	25,323,162.30	
Jun 2016	ZAGB	Future	2,286	24.2248	24.0513	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	Future	225	24.7034	24.5347	0.0000	0.0000	0	0.00	
			34,891					1,070.00	25,323,162.30	5,375,605.00
										83,153,369,050.70
Option										
Mar 2016	ZAGB	20.75 Put	21,300	58.8491	70.9780	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	198.3257	0.0000	0.0000	0.0000	6,000	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	538.0811	0.0000	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	787.7968	733.7701	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	377.2587	0.0000	0.0000	0.0000	7,800	0.00	
			50,500					13,800.00	0.00	1,574,350.00
		Total	85,391					14,870.00	25,323,162.30	6,949,955.00
										83,153,369,050.70
Future										
Mar 2016	ZAJY	Future	6,998	0.1384	0.1373	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1412	0.1401	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706,082.00
		Total	11,586					0.00	0.00	706,082.00
										7,306,022,642.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1580	0.1566	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12,853.00
		Total	1,266					0.00	0.00	12,853.00
										167,326,730.00
Future										
Mar 2016	ZAUM	Future	1,024	16.3359	16.1948	16.2200	16.1902	44	71,315,160.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	ZAUM	Future	116	16.6206	16.4787	16.4926	16.4865	15	24,732,950.00
Sep 2016	ZAUM	Future	75	16.9365	16.7967	0.0000	0.0000	0	0.00
			<u>1,215</u>					<u>59.00</u>	<u>96,048,110.00</u>
		Total	1,215					59.00	96,048,110.00
									115,262.00
									123,461,359,540.00
									119,785.00
									123,461,359,540.00
Future									
Mar 2016	ZAUS	Future	996,299	16.3359	16.1948	16.3600	16.1253	32,078	520,201,600.40
Jun 2016	ZAUS	Future	56,369	16.6206	16.4787	16.5907	16.4571	5,530	91,178,699.00
Sep 2016	ZAUS	Future	33,704	16.9365	16.7967	16.8348	16.8078	510	8,572,248.00
Dec 2016	ZAUS	Future	11,418	17.2456	17.1093	17.1107	17.1107	500	8,555,350.00
			<u>1,097,790</u>					<u>38,618.00</u>	<u>628,507,897.40</u>
									101,877,164.00
									1,059,167,609,727.10
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.4047	0.9497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.4417	1.0245	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.6248	1.3836	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.6578	1.4468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.7542	1.6293	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.8073	1.7286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.8786	1.8607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	1.0574	2.1863	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	1.3577	2.7191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3788.0838	3648.9213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	2.9649	5.3912	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3539.1626	3400.6648	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	4.1367	7.2301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	5.2311	8.6252	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3141.8960	3004.5018	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	6.5067	10.4120	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2844.9147	2708.6180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2795.5464	2659.4587	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	12.6425	18.5760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2588.7144	2453.5976	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2412.2342	2278.0829	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	16.5558	23.5618	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2353.6081	2219.8094	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2256.1566	2122.9814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	23.1670	31.7660	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2149.3801	2016.9489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	25.1090	34.1371	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2052.7488	1921.0502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1870.5180	1740.3774	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	34.6180	45.5774	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	14.59 Call	1,204	1784.9356	1655.6191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1681.0948	1557.6824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	45.1948	62.8824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1636.0477	1514.0811	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	55.5283	0.0000	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	14.99 Put	25,000	80.1797	107.1559	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	81.6770	109.0120	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	83.1939	110.8916	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	87.8761	116.6739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1252.1627	1146.0900	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1196.5051	1093.3313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1001.0442	912.2198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	986.7860	899.3516	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	979.9175	892.9662	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	973.0894	886.6101	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	959.5279	873.9954	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	952.7947	867.7345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	855.6345	777.6510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.77 Put	5,000	277.3274	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	15.85 Call	2,000	794.8821	721.5619	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	8,000	308.9821	376.7619	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.90 Put	15,000	329.8152	399.8984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	709.7907	643.3062	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	373.8907	448.5062	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	607.4421	549.6389	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.27 Call	5,000	574.5434	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	16.34 Call	2,500	543.1194	493.4756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	479.2880	435.8297	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	393.6538	358.4397	0.0000	0.0000	201	0.00
Mar 2016	ZAUS	17.18 Call	12,500	280.0024	0.0000	0.0000	0.0000	12,500	0.00
Jun 2016	ZAUS	12.16 Put	330	7.4052	9.9353	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	11.9584	16.1522	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.6766	17.1370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.4467	20.5988	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3143.2436	3012.1735	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	22.6436	33.4735	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	23.9306	35.0630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	77.2376	95.8956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	109.0400	130.0946	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	168.7628	193.7995	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1875.7916	1761.4019	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1821.4497	1708.9413	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZAUS	16.05 Put	5,000	563.9224	0.0000	0.0000	0.0000	5,000	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1108.7356	1031.1923	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1044.1687	970.5909	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	908.3749	843.7436	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.55 Call	5,000	899.9489	0.0000	0.0000	0.0000	5,000	0.00		
Jun 2016	ZAUS	16.93 Call	700	754.9246	700.7471	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	711.0808	659.9467	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	454.0131	422.6010	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	435.1473	404.3374	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	22.4840	22.8242	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	149.7134	167.8080	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.36 Put	5,000	814.5875	0.0000	0.0000	0.0000	5,000	0.00		
Sep 2016	ZAUS	16.86 Call	5,000	1177.1641	0.0000	0.0000	0.0000	5,000	0.00		
Sep 2016	ZAUS	17.50 Call	405	950.0339	896.5906	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	889.4876	839.8324	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	502.8587	475.6856	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	16.4190	20.8749	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	22.3800	30.0455	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	314.0307	348.1693	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	321.1810	355.6676	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	397.5174	425.8878	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2307.0464	2202.7022	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	606.9196	646.5589	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1000.8947	955.3026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	897.4883	857.2604	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	878.1103	838.9115	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	873.8818	834.9056	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	843.0440	805.7167	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	823.3180	787.0465	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	733.8696	702.4700	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	724.0873	693.2272	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	650.9694	628.8432	0.0000	0.0000	0	0.00		
			<u>1,236,548</u>					<u>57,701.00</u>	<u>0.00</u>	<u>21,671,784.00</u>	<u>0.00</u>
Total			2,334,338					96,319.00	628,507,897.40	123,548,948.00	1,059,167,609,727.10
Future											
Mar 2016	ZAZW	Future	1	1.4094	1.4038	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

<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		3,365,141					122,472.00	767,652,480.00	166,039,776	1,480,681,911,863.60
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