



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.4894	11.5117	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77006.00	729656042.60
		Total	3					0.00	0.00	146006.00	729656042.60
Future											
Feb 2016	DAEU	Future	34	18.1895	17.9480	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.2276	17.9854	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	3218.2770	2967.4890	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	3148.2942	2897.5299	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	0.3476	0.8551	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2563.6403	2315.7259	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	6.1859	7.5805	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2117.2189	1878.0416	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		Total	2,439					0.00	0.00	389247.00	1275465246.90
Future											
Feb 2016	DAGB	Future	163	24.0142	23.8391	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	24.0275	23.8523	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	24.0585	23.8829	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	55	24.9202	24.7320	0.0000	0.0000	0	0.00		
			324					0.00	0.00	35574.00	541944433.20
Option											
Sep 2016	DAGB	21.20 Put	12,264	282.9569	319.3125	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1364.0822	1300.8599	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,852					0.00	0.00	191655.00	541944433.20

<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	0	16.5415	16.4016	0.0000	5,000	82,707,500.00
Jan 2016	DAUS	Future	212	16.5708	16.4325	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.6136	16.4807	0.0000	5	83,055.00
Feb 2016	DAUS	Future	4,330	16.6228	16.4910	0.0000	0	0.00
Feb 2016	DAUS	Future	993	16.6259	16.4945	0.0000	0	0.00
Feb 2016	DAUS	Future	300	16.6289	16.6473	0.0000	300	4,994,190.00
Feb 2016	DAUS	Future	392	16.6565	16.5247	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.6657	16.5338	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.6871	16.5550	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.6994	16.5671	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.7116	16.5792	0.0000	0	0.00
Apr 2016	DAUS	Future	786	16.8097	16.6763	0.0000	0	0.00
May 2016	DAUS	Future	50	16.8998	16.7650	0.0000	0	0.00
May 2016	DAUS	Future	230	16.9578	16.8220	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.9868	16.8505	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.3133	17.1716	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.6304	17.4829	0.0000	0	0.00
			<u>9,629</u>				<u>5,305.00</u>	<u>87,784,745.00</u>
								<u>3542486.00</u>
								<u>36502312703.70</u>
Option								
Jan 2016	DAUS	14.40 Put	10,000	0.0000	0.0325	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	0.0014	0.0550	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	0.0065	0.0941	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1551.5101	1401.7608	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	0.0101	0.1608	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	899.5176	772.9479	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	745.4553	626.6982	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	587.9962	483.4876	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	897.3062	770.8194	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.0728	0.1664	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2086.0235	1948.2106	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1254.6474	1122.4409	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.2133	0.4605	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2311.7225	2174.3884	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	1.7853	3.5476	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	735.6595	647.9047	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0176	0.0286	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1247.4484	1131.7403	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	384.0222	338.4187	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	371.7064	327.6978	0.0000	0	0.00

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Feb 2016	DAUS	13.93 Call	3,600	2708.4347	2577.7879	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	5.7714	6.3294	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1739.1619	1608.8929	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0672	0.1280	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	2.7542	3.7656	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1831.4030	1700.1181	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1112.8959	1007.4309	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	5.8250	7.3292	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2080.7731	1951.2225	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2088.6675	1959.2666	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2078.9067	1949.5231	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2069.1489	1939.7826	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	5.4041	6.4971	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2115.0752	1986.0444	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	9.8566	12.2732	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1822.0673	1695.2401	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.9818	0.9275	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	8.3268	11.0766	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1598.5275	1483.9922	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1060.3664	973.1601	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1156.5110	1066.1234	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.79 Call	5,000	657.5603	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.04 Call	5,000	1050.9621	969.3162	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	10,000	943.9365	869.9123	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	21.0644	27.3422	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1550.9563	1445.4839	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	2.9194	3.9145	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.0053	15.7761	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1409.0323	1310.1171	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1007.3626	934.0261	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	41.7577	50.7048	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1585.1408	1479.5958	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.1240	4.9260	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	13.7603	17.7635	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1249.0488	1162.9330	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	955.4038	887.0336	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.3136	7.1092	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1751.5562	1641.2746	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	79.4181	92.0165	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1527.3448	1424.9377	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	179.7662	198.5059	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1109.5571	1032.4945	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	5.5228	6.5209	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	15.3654	18.3476	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	1135.8513	1057.3774	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	952.9630	885.6009	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	727.3589	782.8437	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	696.0653	649.3588	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.2643	8.2910	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	16.9624	19.1754	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	1040.9665	971.2782	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	921.8816	859.5166	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	14.2882	15.0662	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1985.7571	1872.9341	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.5869	10.3105	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	18.6651	20.5518	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	957.4097	897.1033	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	885.0241	829.2744	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	985.0978	924.3866	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	25.0148	26.7107	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1150.5070	1080.4582	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	174.6974	194.8787	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	743.8751	700.0292	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	9.1755	11.3614	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	27.6386	21.8320	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	913.0120	858.6583	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	869.7614	818.1950	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	9.3135	11.6290	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	31.7980	26.6308	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	876.0463	827.1049	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	856.9932	809.2319	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	8.6219	10.9154	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	36.6464	32.7624	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	842.9695	798.5137	0.0000	0.0000	0	0.00		
			<u>452,744</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6708061.00</u>	<u>0.00</u>
		Total	462,373					25,305.00	87,784,745.00	10250547.00	36502312703.70
Future											
Mar 2016	EUUS	Future	6,335	1.0925	1.0866	0.0000	0.0000	0	0.00		
			<u>6,335</u>					<u>0.00</u>	<u>0.00</u>	<u>221920.00</u>	<u>2521683427.00</u>
		Total	6,335					0.00	0.00	221920.00	2521683427.00
Future											
Mar 2016	ZAAD	Future	14,384	11.5686	11.6017	0.0000	0.0000	45	521,302.50		

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Jun 2016	ZAAD	Future	2,814	11.7245	11.7553	11.7376	11.7376	25	293,440.00		
Sep 2016	ZAAD	Future	501	11.9037	11.9331	11.9343	11.9343	75	895,072.50		
			<u>17,699</u>					<u>145.00</u>	<u>1,709,815.00</u>	<u>2752434.00</u>	<u>22305082742.30</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	13.4571	13.3714	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1208.0785	1239.8812	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	98.6587	94.1719	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	463.8337	488.6933	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	458.4109	483.2090	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	99.0354	111.8405	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>	<u>0.00</u>
	Total		18,899					145.00	1,709,815.00	2784811.00	22305082742.30
Future											
Mar 2016	ZACR	Future	158	2.4930	2.4917	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>56887.00</u>	<u>1234459165.00</u>
	Total		158					0.00	0.00	56887.00	1234459165.00
Future											
Mar 2016	ZAEU	Future	67,824	18.2542	18.0116	18.4373	18.1852	809	14,830,761.60		
Jun 2016	ZAEU	Future	9,122	18.6260	18.3769	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,030	19.0516	18.7952	19.1516	19.1516	60	1,149,096.00		
Dec 2016	ZAEU	Future	4,500	19.4753	19.2133	0.0000	0.0000	0	0.00		
			<u>87,476</u>					<u>869.00</u>	<u>15,979,857.60</u>	<u>7814532.00</u>	<u>101791156391.80</u>
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.7391	0.8079	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.9165	1.0420	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	2.2749	3.0024	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	2.9082	3.9752	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	6.2309	8.7840	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	3363.3619	3124.0285	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	9.1619	12.4285	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	9.8902	13.3196	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	2900.7898	2662.9623	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	16.5898	21.3623	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	2338.1318	2103.1795	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	2290.2576	2055.6316	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	2147.4291	1913.8804	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	2005.9538	1778.0090	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	1482.6425	1283.2705	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	13.3107	16.6362	0.0000	0.0000	0	0.00		

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Jun 2016	ZAEU	15.96 Call	6,000	2755.7249	2535.9367	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	285.4787	329.0884	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	393.1264	446.2168	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	1106.7688	1022.8012	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	861.4972	798.8996	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4636944.00
		Total	420,746					869.00	15,979,857.60	12451476.00
										101791156391.80
Future										
Mar 2016	ZAFR	Future	6,452	16.6966	16.4780	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490851.00
		Total	6,452					0.00	0.00	490851.00
										4757257533.60
Future										
Mar 2016	ZAGB	Future	32,240	24.0894	23.9136	24.2996	24.0201	81	1,954,571.10	
Jun 2016	ZAGB	Future	2,296	24.5179	24.3377	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	Future	225	25.0048	24.8192	0.0000	0.0000	0	0.00	
			34,761					81.00	1,954,571.10	5377899.00
		Total								83209093658.70
Option										
Mar 2016	ZAGB	20.75 Put	21,300	36.2968	59.1645	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	162.8293	189.9009	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	450.3160	510.4011	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	951.5955	855.0003	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	470.0034	415.9785	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	1473.8474	1389.3497	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	746.2008	699.3149	0.0000	0.0000	0	0.00	
			54,400					0.00	0.00	1600550.00
		Total	89,161					81.00	1,954,571.10	6978449.00
										83209093658.70
Future										
Jun 2016	ZAHK	Future	3,381	2.1449	2.1300	2.1896	2.1896	3,381	74,030,376.00	
			3,381					3,381.00	74,030,376.00	3381.00
		Total	3,381					3,381.00	74,030,376.00	3381.00
										74030376.00
Future										
Mar 2016	ZAJY	Future	6,998	0.1424	0.1404	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1452	0.1433	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706082.00
		Total	11,586					0.00	0.00	706082.00
										7306022642.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAKS	Future	1,266	0.1615	0.1598	0.0000	0.0000	0	0.00	
			<u>1,266</u>					0.00	0.00	
		Total	1,266					0.00	0.00	
									12853.00	
									167326730.00	
									12853.00	
									167326730.00	
Future										
Mar 2016	ZAUM	Future	1,054	16.7085	16.5762	16.8086	16.7214	15	25,145,200.00	
Jun 2016	ZAUM	Future	121	16.9997	16.8631	17.0129	17.0129	5	8,506,450.00	
Sep 2016	ZAUM	Future	85	17.3270	17.1849	0.0000	0.0000	0	0.00	
			<u>1,260</u>					20.00	33,651,650.00	
		Total	1,260					20.00	33,651,650.00	
									115382.00	
									123665161640.00	
									119905.00	
									123665161640.00	
Future										
Mar 2016	ZAUS	Future	969,115	16.7085	16.5762	16.8612	16.6200	46,567	779,275,839.60	
Jun 2016	ZAUS	Future	61,909	16.9997	16.8631	17.1000	16.9319	6,415	109,263,195.00	
Sep 2016	ZAUS	Future	34,404	17.3270	17.1849	17.4100	17.3128	60	1,039,740.00	
Dec 2016	ZAUS	Future	10,423	17.6484	17.5006	0.0000	0.0000	0	0.00	
			<u>1,075,851</u>					53,042.00	889,578,774.60	
									102161650.00	
									1063946604072.20	
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.1776	0.1827	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.2063	0.2128	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.3346	0.3254	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.3539	0.3464	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.4109	0.4091	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.4425	0.4442	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.4853	0.4921	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.5935	0.6152	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.7784	0.8299	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	4159.8004	4027.6572	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	1.8061	2.0840	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3910.5011	3778.5291	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	2.5792	3.0641	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	3.3124	4.0101	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3512.4061	3380.9841	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	4.3090	5.3127	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	3214.6293	3083.5646	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	3165.0640	3034.0531	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	8.6250	10.1519	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2957.2431	2826.4831	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2779.6632	2649.1541	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	11.3152	13.1215	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2720.6071	2590.1903	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2622.3575	2492.1048	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	14.20 Put	800	15.8547	18.0813	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2514.5692	2384.5150	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	17.1856	19.5284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2416.8780	2287.0217	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2232.1951	2102.7701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	23.6951	26.5701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2145.2127	2016.0229	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2039.4156	1910.5455	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	30.9156	34.3455	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1991.5333	1862.8225	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	35.2924	39.0494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	45.3360	51.6316	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	45.9350	52.7487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	46.5417	53.8854	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	48.4109	57.4057	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1574.8655	1455.4164	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1514.3890	1396.6883	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1298.9242	1188.9147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1282.9979	1173.6562	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1275.0725	1166.0668	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1267.1701	1158.5066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1251.4436	1143.4667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1243.6181	1135.9872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1129.3317	1027.2024	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1056.5041	960.2581	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	198.0041	234.0581	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	955.8186	865.8071	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	247.3186	289.6071	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	832.4440	751.0119	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	753.4881	678.1166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	670.6058	602.0927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	556.7693	499.5679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	658.5249	737.4660	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	403.9201	362.1027	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.6536	7.3606	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.2872	11.9257	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.8435	12.6425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.1977	14.4037	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3514.2872	3380.6600	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	14.5872	17.5600	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	14.8537	18.5186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	48.5552	58.5327	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.50 Put	17,500	70.8172	82.7291	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	114.2683	128.8996	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	2196.2141	2074.8587	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	2137.7009	2016.8773	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	700	406.1477	445.3087	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1343.9980	1252.0109	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1268.7882	1182.0247	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	1112.0362	1034.3418	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.63 Put	6,000	694.2401	756.1250	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	931.4636	865.2016	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	879.1895	816.2611	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.79 Call	6,000	636.6187	591.2712	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	564.2392	524.6154	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	540.7324	502.9632	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	21.7133	20.4350	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	92.7595	101.0364	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	1118.5793	1051.5288	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	1048.3348	985.3710	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	593.1588	558.9643	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	11.6453	13.6652	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	22.2315	23.2000	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.91 Put	100	187.7126	211.4467	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	206.6381	231.4637	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	212.2468	237.3817	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	273.2311	301.3595	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2591.5033	2474.6329	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	483.5813	516.9331	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	634.7858	676.1315	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	750.8722	801.2273	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1148.3906	1089.0032	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	1029.2361	976.4591	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	1006.8693	955.1766	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	1001.9857	950.5268	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	966.0851	916.5952	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	942.9974	894.8742	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	847.7819	805.4035	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	838.0273	796.2463	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	826.5153	785.4449	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	740.3160	704.6456	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	645.8736	620.0825	0.0000	0.0000	0	0.00		
			<u>1,225,078</u>					<u>0.00</u>	<u>0.00</u>	<u>21807979.00</u>	<u>0.00</u>

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Total		2,300,929					53,042.00	889,578,774.60	123969629.00	1063946604072.20	
Future											
Mar 2016	ZAZW	Future	1	1.4429	1.4322	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
		Total	1					0.00	0.00	23399.00	167046491.00
Grand Total		3,349,841					82,843.00	1104689789.30	166,603,448	1,486,380,783,905.00	