



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Jan 2016	DAAD	Future	0	11.5259	11.4894	0.0000	0.0000	3	34,577.70		
			0					3.00	34,577.70	77009.00	729690620.30
		<b>Total</b>	<b>0</b>					<b>3.00</b>	<b>34,577.70</b>	146009.00	729690620.30
<b>Future</b>											
Feb 2016	DAEU	Future	100	18.4486	18.3166	0.0000	0.0000	100	1,831,660.00		
Feb 2016	DAEU	Future	34	18.4533	18.1895	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.4961	18.2276	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	18.5189	18.4221	0.0000	0.0000	293	5,397,675.30		
Apr 2016	DAEU	Future	25	18.5586	18.5721	0.0000	0.0000	25	464,302.50		
May 2016	DAEU	Future	74	18.6219	18.6891	0.0000	0.0000	74	1,382,993.40		
			531					492.00	9,076,631.20	102139.00	1284541878.10
<b>Option</b>											
Jan 2016	DAEU	14.85 Call	0	3486.4560	3218.2770	0.0000	0.0000	1,000	0.00		
Jan 2016	DAEU	14.92 Call	0	3416.4679	3148.2942	0.0000	0.0000	1,000	0.00		
Jan 2016	DAEU	15.15 Put	100	0.2979	0.3476	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2831.3802	2563.6403	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	3.6473	6.1859	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2372.1459	2117.2189	0.0000	0.0000	0	0.00		
			400					2,000.00	0.00	289600.00	0.00
		<b>Total</b>	<b>931</b>					<b>2,492.00</b>	<b>9,076,631.20</b>	391739.00	1284541878.10
<b>Future</b>											
Feb 2016	DAGB	Future	163	24.1612	24.0142	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	24.1761	24.0275	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	24.2106	24.0585	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	55	25.0868	24.9202	0.0000	0.0000	0	0.00		
			324					0.00	0.00	35574.00	541944433.20
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	279.6533	282.9569	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>	
Sep 2016	DAGB	25.85 Call	12,264	1457.8719	1364.0822	0.0000	0.0000	0	0.00	
			24,528					0.00	0.00	156081.00
		<b>Total</b>	<b>24,852</b>					<b>0.00</b>	<b>0.00</b>	191655.00
										541944433.20

**Future**

Jan 2016	DAUS	Future	0	16.7198	16.5515	0.0000	0.0000	10,000	167,198,000.00	
Jan 2016	DAUS	Future	212	16.7460	16.5708	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	506	16.7862	16.6136	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	4,330	16.7948	16.6228	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	993	16.7976	16.6259	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	300	16.8005	16.6289	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	392	16.8285	16.6565	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	133	16.8388	16.6657	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	301	16.8628	16.6871	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	16.8765	16.6994	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	350	16.8902	16.7116	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	891	16.9891	16.8097	0.0000	0.0000	115	1,943,754.50	
May 2016	DAUS	Future	50	17.0802	16.8998	0.0000	0.0000	0	0.00	
May 2016	DAUS	Future	230	17.1393	16.9578	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	17.1688	16.9868	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	17.5029	17.3133	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	17.8292	17.6304	0.0000	0.0000	0	0.00	
			9,734					10,115.00	169,141,754.50	3552601.00
										36671454458.20

**Option**

Jan 2016	DAUS	15.65 Call	5,000	1075.8514	899.5176	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.81 Call	5,000	919.1920	745.4553	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.99 Call	10,000	749.2375	587.9962	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.66 Call	5,000	1071.4197	897.3062	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.50 Put	150	0.0490	0.0728	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.48 Call	250	2261.1420	2086.0235	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	15.32 Call	150	1426.5885	1254.6474	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	13.74 Put	100	0.1528	0.2133	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.26 Call	100	2486.6673	2311.7225	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	14.50 Put	2,000	1.2946	1.7853	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	16.01 Call	5,000	857.5631	735.6595	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	11.60 Put	1,000	0.0115	0.0176	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	15.40 Call	1,000	1409.3521	1247.4484	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	16.66 Call	5,000	450.6070	384.0222	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	16.69 Call	5,000	435.4477	371.7064	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	13.93 Call	3,600	2878.6234	2708.4347	0.0000	0.0000	3,600	0.00	
Feb 2016	DAUS	14.30 Put	100	3.7258	5.7714	0.0000	0.0000	0	0.00	

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Feb 2016	DAUS	14.91 Call	100	1904.2394	1739.1619	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0547	0.0672	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	2.5739	2.7542	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1998.1061	1831.4030	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1251.8488	1112.8959	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	5.0711	5.8250	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2250.4181	2080.7731	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2258.7820	2088.6675	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2248.9487	2078.9067	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2239.1176	2069.1489	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	4.5243	5.4041	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2287.6537	2115.0752	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	8.8793	9.8566	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1990.3606	1822.0673	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.7212	0.9818	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	7.7313	8.3268	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1754.5901	1598.5275	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1184.9735	1060.3664	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1286.2259	1156.5110	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.79 Call	0	735.9592	657.5603	0.0000	0.0000	5,000	0.00
Apr 2016	DAUS	16.04 Call	5,000	1170.4497	1050.9621	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	1052.1421	943.9365	0.0000	0.0000	5,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.4101	21.0644	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1698.3351	1550.9563	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	2.6780	2.9194	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.0950	11.0053	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1546.5572	1409.0323	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1113.4561	1007.3626	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	35.3813	41.7577	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1727.9066	1585.1408	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.3837	4.1240	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	13.8861	13.7603	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1367.3553	1249.0488	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1045.8278	955.4038	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.1441	6.3136	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1895.9598	1751.5562	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	67.9724	79.4181	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1659.8462	1527.3448	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	152.0657	179.7662	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1205.7250	1109.5571	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.5196	5.5228	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	15.8399	15.3654	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	1232.5243	1135.8513	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	1034.7822	952.9630	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	642.9976	727.3589	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	750.3508	696.0653	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	6.0424	7.2643	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	17.7539	16.9624	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	1123.7164	1040.9665	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	996.2719	921.8816	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	14.7238	14.2882	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2126.7465	1985.7571	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	7.7289	8.5869	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	20.0300	18.6651	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1030.2972	957.4097	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	951.9262	885.0241	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1058.7608	985.0978	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	22.3432	25.0148	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1234.5316	1150.5070	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	139.0442	174.6974	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	796.0473	743.8751	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	8.2487	9.1755	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	26.1410	27.6386	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	978.1279	913.0120	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	930.9899	869.7614	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	8.5777	9.3135	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	30.1989	31.7980	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	934.2646	876.0463	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	913.6750	856.9932	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	8.1804	8.6219	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	34.8029	36.6464	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	895.8351	842.9695	0.0000	0.0000	0	0.00		
			<u>392,744</u>					<u>13,600.00</u>	<u>0.00</u>	<u>6721661.00</u>	<u>0.00</u>
<b>Total</b>			<b>402,478</b>					<b>23,715.00</b>	<b>169,141,754.50</b>	10274262.00	36671454458.20
<b>Future</b>											
Mar 2016	EUUS	Future	6,335	1.0971	1.0925	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>
<b>Total</b>			<b>6,335</b>					<b>0.00</b>	<b>0.00</b>	221920.00	2521683427.00
<b>Future</b>											
Mar 2016	ZAAD	Future	14,384	11.6115	11.5686	11.6065	11.5582	500	5,790,445.00		
Jun 2016	ZAAD	Future	2,814	11.7678	11.7245	11.7266	11.6828	500	5,852,350.00		
Sep 2016	ZAAD	Future	500	11.9522	11.9037	11.8974	11.8974	1	11,897.40		

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			17,698					1,001.00	11,654,692.40	2753435.00	22316737434.70	
<b>Option</b>												
	Mar 2016	ZAAD	9.80 Put	200	13.4644	13.4571	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	1251.2713	1208.0785	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.80 Put	200	94.8540	98.6587	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	492.9358	463.8337	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.41 Call	200	487.3135	458.4109	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	12.60 Call	200	106.9727	99.0354	0.0000	0.0000	0	0.00		
			1,200					0.00	0.00	32377.00	0.00	
	<b>Total</b>		<b>18,898</b>					<b>1,001.00</b>	<b>11,654,692.40</b>	2785812.00	22316737434.70	
<b>Future</b>												
	Mar 2016	ZACR	Future	158	2.5211	2.4930	0.0000	0.0000	0	0.00		
			158					0.00	0.00	56887.00	1234459165.00	
	<b>Total</b>		<b>158</b>					<b>0.00</b>	<b>0.00</b>	56887.00	1234459165.00	
<b>Future</b>												
	Mar 2016	ZAEU	Future	67,834	18.5260	18.2542	18.6303	18.2783	2,218	40,800,388.90		
	Jun 2016	ZAEU	Future	15,844	18.9040	18.6260	18.6802	18.6023	13,694	254,873,372.50		
	Sep 2016	ZAEU	Future	6,280	19.3381	19.0516	19.0299	19.0201	250	4,756,495.00		
	Dec 2016	ZAEU	Future	5,846	19.7738	19.4753	0.0000	0.0000	1,346	26,424,941.20		
			95,804					17,508.00	326,855,197.60	7832040.00	102118011589.40	
<b>Option</b>												
	Mar 2016	ZAEU	13.05 Put	18,000	0.5123	0.7391	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.6564	0.9165	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	1.8443	2.2749	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	2.4278	2.9082	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	5.6244	6.2309	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	3634.4457	3363.3619	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	8.4457	9.1619	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	8.9942	9.8902	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	3169.8344	2900.7898	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	13.8344	16.5898	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	2601.5251	2338.1318	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	2552.9157	2290.2576	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	2407.5704	2147.4291	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	2263.0473	2005.9538	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	1706.7066	1482.6425	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	15.1370	13.3107	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	3016.8788	2755.7249	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	241.6736	285.4787	0.0000	0.0000	0	0.00		

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Dec 2016	ZAEU	16.90 Put	2,961	335.3533	393.1264	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	1192.6039	1106.7688	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	923.9345	861.4972	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4636944.00
		<b>Total</b>	<b>429,074</b>					<b>17,508.00</b>	<b>326,855,197.60</b>	12468984.00
										102118011589.40
<b>Future</b>										
Mar 2016	ZAFR	Future	6,452	16.9451	16.6966	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490851.00
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	490851.00
										4757257533.60
<b>Future</b>										
Mar 2016	ZAGB	Future	32,240	24.2452	24.0894	24.3120	24.1162	2,420	58,589,902.20	
Jun 2016	ZAGB	Future	2,145	24.6769	24.5179	24.6256	24.4925	552	13,544,230.00	
Sep 2016	ZAGB	Future	375	25.1732	25.0048	24.9803	24.9803	150	3,747,045.00	
			34,760					3,122.00	75,881,177.20	5381021.00
										83284974835.90
<b>Option</b>										
Mar 2016	ZAGB	20.75 Put	21,300	52.6974	36.2968	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	151.9891	162.8293	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	417.9057	450.3160	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	1046.7586	951.5955	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	527.0112	470.0034	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	1586.7137	1473.8474	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	813.8016	746.2008	0.0000	0.0000	0	0.00	
			54,400					0.00	0.00	1600550.00
		<b>Total</b>	<b>89,160</b>					<b>3,122.00</b>	<b>75,881,177.20</b>	6981571.00
										83284974835.90
<b>Future</b>										
Jun 2016	ZAHK	Future	3,381	2.2012	2.1449	0.0000	0.0000	0	0.00	
			3,381					0.00	0.00	3381.00
		<b>Total</b>	<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	3381.00
										74030376.00
<b>Future</b>										
Mar 2016	ZAJY	Future	6,998	0.1445	0.1424	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1474	0.1452	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706082.00
		<b>Total</b>	<b>11,586</b>					<b>0.00</b>	<b>0.00</b>	706082.00
										7306022642.00
<b>Future</b>										
Mar 2016	ZAKS	Future	1,266	0.1615	0.1615	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12853.00
										167326730.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Total</b>			<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	<b>12853.00</b>	<b>167326730.00</b>
<b>Future</b>											
Mar 2016	ZAUM	Future	1,049	16.8868	16.7085	16.9410	16.8425	10	16,891,750.00		
Jun 2016	ZAUM	Future	116	17.1819	16.9997	17.2400	17.0156	10	17,127,800.00		
Sep 2016	ZAUM	Future	90	17.5169	17.3270	17.3417	17.3417	5	8,670,850.00		
			<u>1,255</u>					<u>25.00</u>	<u>42,690,400.00</u>	<u>115407.00</u>	<u>123707852040.00</u>
<b>Total</b>			<b>1,255</b>					<b>25.00</b>	<b>42,690,400.00</b>	<b>119930.00</b>	<b>123707852040.00</b>
<b>Future</b>											
Mar 2016	ZAUS	Future	965,113	16.8868	16.7085	16.9560	16.6950	26,817	450,535,598.00		
Jun 2016	ZAUS	Future	74,313	17.1819	16.9997	17.2527	17.0155	27,545	469,573,285.30		
Sep 2016	ZAUS	Future	34,424	17.5169	17.3270	17.4862	17.3362	520	9,019,474.00		
Dec 2016	ZAUS	Future	10,872	17.8477	17.6484	0.0000	0.0000	1,470	26,174,820.00		
			<u>1,084,722</u>					<u>56,352.00</u>	<u>955,303,177.30</u>	<u>102218002.00</u>	<u>1064901907249.50</u>
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.1090	0.1776	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.1274	0.2063	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.2329	0.3346	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.2543	0.3539	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.3035	0.4109	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.3284	0.4425	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.3621	0.4853	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.4482	0.5935	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.5971	0.7784	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	4337.8255	4159.8004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	1.4480	1.8061	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	4088.4123	3910.5011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	2.1027	2.5792	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	2.7303	3.3124	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3690.0419	3512.4061	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	3.5905	4.3090	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	3392.1648	3214.6293	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	3342.5141	3165.0640	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	7.3513	8.6250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	3134.2444	2957.2431	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2956.1370	2779.6632	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	9.4551	11.3152	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2896.8690	2720.6071	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2798.2184	2622.3575	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	12.9490	15.8547	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2689.9128	2514.5692	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	14.26 Put	402	13.9641	17.1856	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2591.6703	2416.8780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2405.6872	2232.1951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	18.8872	23.6951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2317.9533	2145.2127	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2211.0970	2039.4156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	24.2970	30.9156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	2162.6771	1991.5333	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	27.5604	35.2924	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	35.0207	45.3360	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	35.4658	45.9350	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	35.9157	46.5417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	37.3009	48.4109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1732.4504	1574.8655	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1669.6008	1514.3890	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	75.1883	0.0000	0.0000	0.0000	22,500	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1443.9796	1298.9242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1427.1904	1282.9979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1418.8269	1275.0725	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1410.4869	1267.1701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1393.8721	1251.4436	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1385.5990	1243.6181	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1264.2942	1129.3317	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1186.4932	1056.5041	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	149.6932	198.0041	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1074.7191	955.8186	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	187.9191	247.3186	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	938.3749	832.4440	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	850.8911	753.4881	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	349.6350	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	16.50 Call	1,000	758.3771	670.6058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	731.0932	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	16.75 Call	35,201	629.5519	556.7693	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	546.4341	658.5249	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	453.8986	403.9201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	380.4796	0.0000	0.0000	0.0000	40,000	0.00
Mar 2016	ZAUS	18.24 Call	12,500	200.2129	0.0000	0.0000	0.0000	18,750	0.00
Jun 2016	ZAUS	12.16 Put	330	6.5353	6.6536	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.3424	10.2872	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.9298	10.8435	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.3626	12.1977	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3696.7976	3514.2872	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	13.50 Put	545	14.8976	14.5872	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	15.1805	14.8537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	40.6899	48.5552	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	59.3037	70.8172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	95.9169	114.2683	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2358.2016	2196.2141	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2297.9677	2137.7009	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	700	348.5594	406.1477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1464.8293	1343.9980	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1382.5342	1268.7882	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	1210.7495	1112.0362	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	606.8817	694.2401	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	1015.1012	931.4636	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	958.2987	879.1895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	693.0601	636.6187	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	612.8732	564.2392	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	587.0357	540.7324	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	20.6128	21.7133	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	68.9643	92.7595	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	1200.8176	1118.5793	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1125.1212	1048.3348	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	634.4406	593.1588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.2234	11.6453	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	24.4716	22.2315	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	153.2524	187.7126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	169.5405	206.6381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	174.3862	212.2468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	227.4753	273.2311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2736.8125	2591.5033	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	433.3027	483.5813	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	572.9621	634.7858	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	680.4028	750.8722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	1221.5589	1148.3906	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1093.3044	1029.2361	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1069.1977	1006.8693	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1063.9341	1001.9857	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	1025.4950	966.0851	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	1000.8742	942.9974	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	898.7407	847.7819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	888.2623	838.0273	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	875.9076	826.5153	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	783.3205	740.3160	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	21.00 Call	500	673.4642	645.8736	0.0000	0.0000	0	0.00	
			<u>1,292,578</u>					<u>101,250.00</u>	<u>0.00</u>	<u>21909229.00</u>
		<b>Total</b>	<b>2,377,300</b>					<b>157,602.00</b>	<b>955,303,177.30</b>	124127231.00
										1064901907249.50
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.4606	1.4429	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>
		<b>Total</b>	<b>1</b>					<b>0.00</b>	<b>0.00</b>	23399.00
										167046491.00
										167046491.00
		<b>Grand Total</b>	<b>3,373,127</b>					<b>205,468.00</b>	<b>1590637607.90</b>	<b>166,808,916</b>
										<b>1,487,971,421,512.90</b>