



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2016	DAEU	Future	100	18.2165	18.4882	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	18.2216	18.4927	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	18.2603	18.5318	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	18.3215	18.5940	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	3	18.4143	18.6894	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	18.4591	18.7350	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.5862	18.8639	0.0000	0.0000	0	0.00
			<u>534</u>					<u>0.00</u>	<u>0.00</u>
									<u>102,151.00</u>
									<u>1,284,761,611.00</u>
<b>Option</b>									
Jan 2016	DAEU	15.15 Put	100	0.1226	0.0970	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	2595.6452	2863.5644	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	3.0001	2.2404	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	2139.9038	2407.5230	0.0000	0.0000	0	0.00
			<u>400</u>					<u>0.00</u>	<u>0.00</u>
									<u>289,600.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>934</b>					<b>0.00</b>	<b>0.00</b>
									<b>391,751.00</b>
									<b>1,284,761,611.00</b>
<b>Future</b>									
Feb 2016	DAGB	Future	163	23.7144	24.0580	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	23.7277	24.0714	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	23.7587	24.1028	0.0000	0.0000	65	1,539,590.00
Apr 2016	DAGB	Future	72	24.6087	24.9724	0.0000	0.0000	0	0.00
			<u>406</u>					<u>65.00</u>	<u>1,539,590.00</u>
									<u>35,738.00</u>
									<u>545,863,329.80</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	300.1377	241.1099	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1230.6917	1360.0275	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>
		<b>Total</b>	<b>24,934</b>					<b>65.00</b>	<b>1,539,590.00</b>
									<b>191,819.00</b>
									<b>545,863,329.80</b>
<b>Future</b>									
Jan 2016	DAUS	Future	0	16.7041	16.8290	0.0000	0.0000	10,000	167,041,000.00

<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>		
Jan 2016	DAUS	Future	212	16.7162	16.8472	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	506	16.7595	16.8915	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.7688	16.9010	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	993	16.7719	16.9041	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.7750	16.9073	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.8030	16.9357	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	16.8124	16.9451	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.8343	16.9671	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.8467	16.9796	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.8592	16.9922	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,603	16.9565	17.0914	0.0000	0.0000	570	9,662,583.00		
May 2016	DAUS	Future	50	17.0469	17.1833	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	17.1057	17.2428	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	17.1352	17.2726	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.4664	17.6093	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.7906	17.9367	0.0000	0.0000	0	0.00		
			<u>10,446</u>					<u>10,570.00</u>	<u>176,703,583.00</u>	<u>3,576,846.00</u>	<u>37,078,323,509.30</u>

Option

Jan 2016	DAUS	15.66 Call	5,000	1053.2335	1169.7322	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	0.0351	0.0198	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2230.4224	2361.2584	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1392.5480	1522.3548	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0798	0.0442	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2456.5352	2587.3956	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.6505	0.3885	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	196.1902	255.8932	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	805.9786	922.7984	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0126	0.0056	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1377.8197	1505.0625	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	389.7830	471.8309	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	374.6979	454.9226	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2852.7055	2984.6234	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.4722	1.8063	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1877.8977	2008.4388	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0246	0.0232	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	1.1865	1.2927	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1966.5069	2099.9899	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1208.6133	1333.0693	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	2.8920	3.0032	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2219.1457	2352.1761	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2226.6929	2359.6304	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	DAUS	14.61 Call	10,000	2216.8006	2349.7391	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2206.9096	2339.8494	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	3.1030	2.7132	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2250.7074	2382.1563	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.8834	5.9524	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1951.9451	2079.0213	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.4877	0.3635	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.3265	5.4839	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1714.5044	1836.9317	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1139.1984	1241.2885	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1240.6858	1345.6126	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.04 Call	0	1123.7636	1223.5866	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.23 Call	5,000	1005.9552	1096.1766	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	15.6342	13.9431	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1654.9921	1771.6723	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	630.4451	691.0539	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.8712	1.6116	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	8.9885	8.8064	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1500.1198	1611.0016	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1064.5085	1154.3101	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	31.1597	28.4208	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1682.1200	1795.6031	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8815	2.6061	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	11.6868	11.6936	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1318.5227	1414.6443	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	998.8920	1076.1062	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.0025	4.8067	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1849.8495	1965.9532	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	61.0484	52.9622	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1612.1427	1717.8300	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	141.1204	122.7808	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1157.8509	1237.0613	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.7544	3.1150	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	13.6259	12.8200	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1185.1342	1264.3390	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	989.1414	1057.0878	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	628.9120	571.6196	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	712.2978	758.4232	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	4.9632	4.0477	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	15.1000	14.3538	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	1077.3322	1146.4181	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	951.7248	1013.7624	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	12.70 Put	2,000	11.9801	11.1815	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2078.0912	2188.7050	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	6.1573	5.0019	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	16.9556	15.8770	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	985.9742	1048.9488	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	909.4569	967.8167	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1014.2071	1078.2985	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	18.8419	21.2500	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1187.2922	1259.7637	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	131.5429	116.5437	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	759.2880	806.9399	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.2556	5.7380	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	19.9559	21.1493	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	936.2887	994.6497	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	890.5537	946.0213	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	7.5327	5.3701	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	25.9459	25.4757	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	894.7273	947.9531	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	874.7850	926.7731	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	6.6076	5.1793	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	29.3593	28.3422	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	859.4330	908.6095	0.0000	0.0000	0	0.00		
			<u>375,244</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6,749,161.00</u>	<u>0.00</u>
<b>Total</b>			<b>385,690</b>					<b>30,570.00</b>	<b>176,703,583.00</b>	<b>10,326,007.00</b>	<b>37,078,323,509.30</b>
<b>Future</b>											
Mar 2016	EUUS	Future	6,310	1.0849	1.0924	0.0000	0.0000	25	270,425.00		
			<u>6,310</u>					<u>25.00</u>	<u>270,425.00</u>	<u>223,945.00</u>	<u>2,543,915,852.00</u>
<b>Total</b>			<b>6,310</b>					<b>25.00</b>	<b>270,425.00</b>	<b>223,945.00</b>	<b>2,543,915,852.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	14,438	11.6491	11.6340	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,814	11.8039	11.7903	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9857	11.9742	0.0000	0.0000	0	0.00		
			<u>17,752</u>					<u>0.00</u>	<u>0.00</u>	<u>2,753,509.00</u>	<u>22,317,597,154.90</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	8.0328	8.2679	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1273.7704	1260.0699	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	65.0546	70.0760	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	478.3589	472.5153	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	472.4496	466.6506	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	88.4238	88.5394	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			1,200					0.00	0.00	32,377.00	0.00	
		<b>Total</b>	<b>18,952</b>					<b>0.00</b>	<b>0.00</b>	<b>2,785,886.00</b>	<b>22,317,597,154.90</b>	
<b>Future</b>												
	Mar 2016	ZADK	Future	123	2.4513	2.4872	0.0000	0.0000	0	0.00		
				123					0.00	0.00	622.00	13,186,589.00
		<b>Total</b>	<b>123</b>					<b>0.00</b>	<b>0.00</b>	<b>622.00</b>	<b>13,186,589.00</b>	
<b>Future</b>												
	Mar 2016	ZAEU	Future	68,023	18.2872	18.5592	18.5441	18.1287	512	9,405,213.70		
	Jun 2016	ZAEU	Future	41,144	18.6582	18.9369	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	6,298	19.0848	19.3719	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	5,846	19.5133	19.8047	0.0000	0.0000	0	0.00		
				121,311					512.00	9,405,213.70	7,896,014.00	103,326,510,269.90
<b>Option</b>												
	Mar 2016	ZAEU	13.05 Put	18,000	0.2576	0.2281	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.3520	0.3092	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	1.2698	1.0824	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	1.7768	1.5036	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	4.8840	4.0491	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	3394.2024	3665.6283	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	7.0024	6.4283	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	7.4829	6.8382	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2929.0093	3199.6584	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	11.8093	10.4584	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	2359.9450	2628.4680	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	2311.2832	2579.5243	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	2165.8094	2433.0704	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	2021.2213	2287.2679	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	1482.3329	1723.1712	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	14.3194	13.5479	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	2783.8380	3043.1914	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	266.9630	224.2207	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	370.4387	314.8594	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	1095.8811	1186.4843	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	849.2677	917.1681	0.0000	0.0000	0	0.00		
				333,270					0.00	0.00	4,636,944.00	0.00
		<b>Total</b>	<b>454,581</b>					<b>512.00</b>	<b>9,405,213.70</b>	<b>12,532,958.00</b>	<b>103,326,510,269.90</b>	
<b>Future</b>												
	Mar 2016	ZAFR	Future	6,452	16.7166	17.0088	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			6,452					0.00	0.00	490,851.00	4,757,257,533.60	
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	490,851.00	4,757,257,533.60	
<b>Future</b>												
	Mar 2016	ZAGB	Future	32,187	23.7896	24.1342	24.0186	23.6500	424	10,078,553.10		
	Jun 2016	ZAGB	Future	2,295	24.2089	24.5633	24.1584	24.1584	50	1,207,920.00		
	Sep 2016	ZAGB	Future	390	24.6902	25.0568	0.0000	0.0000	0	0.00		
				34,872					474.00	11,286,473.10	5,383,346.00	83,341,002,083.20
<b>Option</b>												
	Mar 2016	ZAGB	20.75 Put	21,300	48.2208	43.0969	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	177.2107	133.7547	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	513.0259	406.9068	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	754.9445	938.4024	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	350.2458	454.0083	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	1300.0286	1468.7408	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	651.2889	740.1167	0.0000	0.0000	0	0.00		
				54,400					0.00	0.00	1,600,550.00	0.00
		<b>Total</b>	<b>89,272</b>					<b>474.00</b>	<b>11,286,473.10</b>	6,983,896.00	83,341,002,083.20	
<b>Future</b>												
	Jun 2016	ZAHK	Future	3,381	2.1888	2.2031	0.0000	0.0000	0	0.00		
				3,381					0.00	0.00	3,381.00	74,030,376.00
		<b>Total</b>	<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	3,381.00	74,030,376.00	
<b>Future</b>												
	Mar 2016	ZAJY	Future	6,998	0.1441	0.1459	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1470	0.1489	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	874	0.1503	0.1523	0.0000	0.0000	0	0.00		
				12,460					0.00	0.00	706,956.00	7,319,317,056.00
		<b>Total</b>	<b>12,460</b>					<b>0.00</b>	<b>0.00</b>	706,956.00	7,319,317,056.00	
<b>Future</b>												
	Mar 2016	ZAKS	Future	1,266	0.1631	0.1641	0.0000	0.0000	0	0.00		
				1,266					0.00	0.00	12,853.00	167,326,730.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12,853.00	167,326,730.00	
<b>Future</b>												
	Mar 2016	ZAUM	Future	1,181	16.8561	16.9891	0.0000	0.0000	200	335,562,000.00		
	Jun 2016	ZAUM	Future	119	17.1483	17.2858	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUM	Future	90	17.4803	17.6235	0.0000	0.0000	0	0.00		
				1,390					200.00	335,562,000.00	115,692.00	124,189,327,390.00

<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>		
<b>Total</b>			<b>1,390</b>					<b>200.00</b>	<b>335,562,000.00</b>	120,215.00	124,189,327,390.00
<b>Future</b>											
Mar 2016	ZAUS	Future	948,226	16.8561	16.9891	17.0416	16.7209	98,330	1,655,920,166.20		
Jun 2016	ZAUS	Future	93,008	17.1483	17.2858	17.1470	17.0271	5,806	99,772,360.80		
Sep 2016	ZAUS	Future	35,439	17.4803	17.6235	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	14,248	17.8091	17.9552	0.0000	0.0000	7,800	138,846,190.00		
			<u>1,090,921</u>					<u>111,936.00</u>	<u>1,894,538,717.00</u>	<u>102,622,285.00</u>	<u>1,071,764,880,173.90</u>
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0478	0.0395	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0567	0.0470	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.1105	0.0918	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.1184	0.1011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.1422	0.1294	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.1557	0.1415	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.1742	0.1581	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.2228	0.2014	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.3097	0.2786	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	4306.6753	4439.6130	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.8528	0.7565	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	4057.0637	4189.9536	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	1.3032	1.1500	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	1.7522	1.5409	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3658.2278	3790.9670	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	2.3879	2.0926	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	3359.8538	3492.3744	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	3310.1087	3442.6884	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	5.2125	4.7906	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	3101.3814	3233.9542	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2922.7922	3055.2556	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	6.7809	6.2374	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2863.3426	2995.7629	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2764.3636	2896.7033	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	9.4306	8.6771	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2655.6561	2787.8926	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	10.2096	9.3933	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	2557.0085	2689.1353	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	2370.1376	2502.0051	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	14.0376	12.9051	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	2281.9245	2413.6404	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	2174.4266	2305.9258	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	18.3266	16.8258	0.0000	0.0000	0	0.00		

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Mar 2016	ZAUS	14.75 Call	29,370	2125.6935	2257.0813	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	20.9496	19.2169	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	27.0353	24.7468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	27.4016	25.0787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	27.7723	25.4152	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	28.9173	26.4523	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1693.7047	1821.8487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1630.0327	1755.0593	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	64.0838	51.8224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1401.1489	1520.1893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1384.1018	1502.6941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1375.6101	1493.9769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1367.1404	1485.2782	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1350.2677	1467.9409	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1341.8650	1459.3026	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1218.6477	1332.2874	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1139.6226	1250.4614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	133.5226	111.3614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1026.1525	1132.4064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	170.0525	143.3064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	889.1680	985.5134	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	801.0239	892.0237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	330.1890	283.9065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	708.1783	792.9335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	680.8867	763.6757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	579.7612	654.7131	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	473.6612	415.6131	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	16.85 Put	15,000	527.8082	465.8986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	556.8192	492.2027	0.0000	0.0000	213	0.00
Mar 2016	ZAUS	17.00 Put	201	617.0517	547.0908	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	408.6277	465.2158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	338.2175	387.2474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	277.3634	0.0000	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	18.24 Call	12,500	169.1279	198.2372	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.2788	5.0059	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.6487	8.2011	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.1780	8.7018	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.4788	9.9306	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3661.1085	3797.9254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	12.8085	12.1254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	13.0703	12.3717	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	37.3476	30.7396	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	14.50 Put	17,500	54.4800	45.5759	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	88.4246	75.4721	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2316.4044	2439.8868	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2255.5292	2378.0345	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	700	333.6309	296.1461	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1416.0796	1513.4287	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1333.6031	1427.4277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	531.0742	475.6117	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	1163.4385	1244.6108	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	593.4256	534.2408	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	603.3401	543.5881	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	969.1771	1039.1664	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	913.0258	979.5534	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	653.5161	702.6535	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	594.2667	639.1005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	576.0648	619.3208	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	551.1435	592.2696	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	17.8836	18.0921	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	62.9849	57.3806	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	1153.6536	1224.1725	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1079.5614	1146.9518	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	603.2885	641.5897	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	9.0530	6.9841	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	19.7240	0.0000	0.0000	0.0000	13,200	0.00
Dec 2016	ZAUS	13.50 Put	150	20.0821	21.6555	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	140.0342	128.9861	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	155.7191	143.2413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	160.3948	147.4920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	211.9073	194.4040	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2681.2810	2804.6806	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	414.3996	384.3836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	554.2822	520.2744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	662.3700	622.6444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	759.8062	0.0000	0.0000	0.0000	6,600	0.00
Dec 2016	ZAUS	18.45 Call	1,700	1177.0169	1243.7283	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1052.2221	1111.6536	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1028.8277	1086.8699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1023.7246	1081.4588	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	986.4778	1041.9623	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	962.6425	1016.6677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	863.0603	911.8745	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	852.8677	901.1197	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.81 Call	250	840.8471	888.4401	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	775.1870	0.0000	0.0000	0.0000	13,200	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	750.9281	793.4889	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	644.6541	681.0533	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	861.1011	816.5898	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	807.1656	842.8177	0.0000	0.0000	0	0.00	
			<u>1,330,179</u>					<u>35,213.00</u>	<u>0.00</u>	<u>21,967,309.00</u>
		<b>Total</b>	<b>2,421,100</b>					<b>147,149.00</b>	<b>1,894,538,717.00</b>	<b>124,589,594.00</b>
										<b>1,071,764,880,173.90</b>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.4313	1.4497	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>
		<b>Total</b>	<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23,399.00</b>
										<b>167,046,491.00</b>
		<b>Grand Total</b>	<b>3,426,846</b>					<b>178,995.00</b>	<b>2,429,306,001.80</b>	<b>167,324,161</b>
										<b>1,497,037,853,227.90</b>