



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.9427	17.8814	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.9481	17.8877	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.9878	17.9255	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	18.0487	17.9857	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	18.1407	18.0768	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	18.1850	18.1208	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	18.3098	18.2449	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>0.00</u>	<u>0.00</u>	<u>102 159.00</u>	<u>1 284 907 681.40</u>
Option											
Jan 2016	DAEU	15.15 Put	100	0.0756	0.1945	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2326.6428	2264.0158	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	3.1198	4.4930	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1871.8340	1811.0074	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>
Total			942					0.00	0.00	391 759.00	1 284 907 681.40
Future											
Feb 2016	DAGB	Future	163	23.6103	23.7000	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.6232	23.7133	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.6543	23.7440	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	88	24.4989	24.5910	0.0000	0.0000	0	0.00		
			<u>422</u>					<u>0.00</u>	<u>0.00</u>	<u>35 754.00</u>	<u>546 246 497.80</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	259.3574	271.1403	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1091.4740	1182.8285	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156 081.00</u>	<u>0.00</u>
Total			24,950					0.00	0.00	191 835.00	546 246 497.80
Future											
Jan 2016	DAUS	Future	212	16.4643	16.4407	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	Future	2,150	16.5004	16.4770	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	506	16.5065	16.4832	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.5155	16.4923	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	993	16.5186	16.4954	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.5216	16.4984	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.5488	16.5260	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	218	16.5578	16.5352	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.5795	16.5566	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.5919	16.5689	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.6043	16.5812	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.6539	16.6304	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,765	16.7009	16.6769	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.7896	16.7654	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.8471	16.8229	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.8759	16.8516	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.2010	17.1767	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.5172	17.4939	0.0000	0.0000	0	0.00		
			<u>12,878</u>					<u>0.00</u>	<u>0.00</u>	<u>3 584 328.00</u>	<u>37 201 685 295.20</u>

Option

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	0.0201	0.0375	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1981.3326	1954.7907	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1141.9056	1116.8435	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0489	0.0864	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2204.3806	2181.0490	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.1045	0.6767	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	67.2947	93.4102	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.57 Call	5,000	219.5345	0.0000	0.0000	0.0000	5,000	0.00
Feb 2016	DAUS	16.01 Call	5,000	573.8087	579.2057	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0110	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1127.0865	1111.4396	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	0	225.6166	247.0581	0.0000	0.0000	5,000	0.00
Feb 2016	DAUS	16.69 Call	5,000	214.8561	236.4807	0.0000	0.0000	5,000	0.00
Feb 2016	DAUS	13.93 Call	3,600	2598.6340	2576.3636	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.3136	3.3899	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1626.3680	1605.5312	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0205	0.0416	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.6765	1.4386	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1712.8601	1692.4601	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	967.6587	963.0390	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	2.0064	3.4937	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1963.2942	1942.7564	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.60 Call	10,000	1970.1060	1950.4006	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1960.1929	1940.5128	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1950.2813	1930.6267	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	1119.9414	1112.6056	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	3.0820	4.7670	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1994.4590	1977.4042	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.5002	9.2346	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1695.9637	1681.2453	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.3264	0.7054	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.1901	8.8914	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1470.0170	1460.9054	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	921.1533	927.0573	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1019.4089	1021.6931	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	806.1120	814.8020	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.1653	23.4993	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1420.8231	1413.3718	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	481.8208	497.5679	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	617.8242	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	11.80 Put	250	1.8068	3.2226	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.5966	15.2251	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1274.6508	1271.3324	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	871.1074	878.9746	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	36.6452	45.3463	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1453.5133	1448.7213	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.4703	5.1283	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	12.7213	18.5711	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1116.3267	1122.9867	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	823.9303	837.6377	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.9794	7.2291	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1621.8795	1617.3236	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	72.4353	84.4035	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1394.2805	1394.9914	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	164.5486	181.1414	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	979.2707	992.6429	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.1620	6.1930	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	14.0817	19.0662	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1004.9806	1018.7570	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	825.1407	842.9189	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	709.0568	747.3492	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	585.4149	608.4960	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	4.8268	7.4481	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	14.4975	19.0427	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	912.8112	931.7192	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	798.1598	818.9263	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	10.4168	14.3318	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1857.8493	1853.3252	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	6.3900	9.4844	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	16.1217	20.6194	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	838.8788	856.3978	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	769.6327	788.1905	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	21.7794	27.0064	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1027.9880	1041.3016	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	168.7940	180.1007	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	640.4687	659.2743	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.7692	11.1342	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	22.9301	22.3601	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	802.3766	818.6566	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	761.3897	778.1517	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	8.4502	11.8640	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	29.9592	23.8247	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	771.0297	786.3254	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	752.9779	768.4996	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.6059	11.5889	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	20.9234	30.4288	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	804.8891	757.4603	0.0000	0.0000	0	0.00		
				<u>397,744</u>				<u>30,000.00</u>	<u>0.00</u>	<u>6 834 161.00</u>	<u>0.00</u>
			Total	410,622				30,000.00	0.00	10 418 489.00	37 201 685 295.20
Future											
Mar 2016	EUUS	Future	6,310	1.0851	1.0829	0.0000	0.0000	0	0.00		
			<u>6,310</u>					<u>0.00</u>	<u>0.00</u>	<u>223 945.00</u>	<u>2 543 915 852.00</u>
			Total	6,310				0.00	0.00	223 945.00	2 543 915 852.00
Future											
Mar 2016	ZAAD	Future	14,588	11.5709	11.6368	11.6134	11.6134	400	4,642,815.00		
Jun 2016	ZAAD	Future	2,819	11.7252	11.7906	11.7677	11.7677	5	58,838.50		
Sep 2016	ZAAD	Future	500	11.9060	11.9720	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	31	12.0878	12.1548	0.0000	0.0000	31	374,790.00		
			<u>17,938</u>					<u>436.00</u>	<u>5,076,443.50</u>	<u>2 754 445.00</u>	<u>22 328 511 348.40</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	4.6077	6.4231	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1186.3955	1255.1059	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	53.3743	53.4666	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	389.9224	448.7591	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	11.41 Call	200	384.1828	442.8036	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	53.5092	72.0568	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32 377.00
	Total		19,138					436.00	5,076,443.50	2 786 822.00
										22 328 511 348.40
Future										
Mar 2016	ZADK	Future	123	2.4150	2.4067	0.0000	0.0000	0	0.00	
			123					0.00	0.00	622.00
	Total		123					0.00	0.00	622.00
										13 186 589.00
Future										
Mar 2016	ZAEU	Future	70,626	18.0146	17.9520	18.0911	18.0090	2,588	46,561,976.00	
Jun 2016	ZAEU	Future	41,779	18.3808	18.3154	18.4415	18.3486	1,050	19,332,866.00	
Sep 2016	ZAEU	Future	6,298	18.8041	18.7362	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,865	19.2261	19.1575	0.0000	0.0000	19	366,158.50	
			124,568					3,657.00	66,261,000.50	7 900 773.00
										103 412 652 189.50
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.3121	0.4191	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.4308	0.5752	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	1.6121	2.0976	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	2.2745	2.9374	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	5.4449	6.8115	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	3121.9097	3061.3927	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	7.3097	9.3927	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	7.7592	10.0212	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2656.3606	2597.6753	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	11.7606	15.6753	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	2086.4214	2032.0549	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	2037.6607	1983.8263	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1891.8739	1839.8485	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1751.0055	1703.6267	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1233.7811	1200.7205	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.4486	17.0768	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2527.0157	2475.3758	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	303.1619	321.9259	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	416.7981	439.7314	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	972.9658	968.6973	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	748.9539	748.6194	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4 636 944.00
	Total		457,838					3,657.00	66,261,000.50	12 537 717.00
										103 412 652 189.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Mar 2016	ZAFR	Future	6,452	16.4135	16.3818	0.0000	0.0000	0	0.00
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,452					0.00	0.00
									490 851.00 4 757 257 533.60
									490 851.00 4 757 257 533.60
Future									
Mar 2016	ZAGB	Future	32,190	23.6853	23.7749	23.7801	23.7163	855	20,328,449.60
Jun 2016	ZAGB	Future	2,296	24.1029	24.1929	24.1959	24.1951	400	9,678,200.00
Sep 2016	ZAGB	Future	390	24.5831	24.6761	0.0000	0.0000	0	0.00
			<u>34,876</u>					<u>1,255.00</u>	<u>30,006,649.60</u>
									5 384 606.00 83 371 128 024.70
Option									
Mar 2016	ZAGB	20.75 Put	21,300	23.2536	38.7525	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	22.05 Put	6,000	118.9736	153.6670	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	435.9974	480.8245	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	585.4101	707.1865	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	233.8063	314.0384	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	1113.3805	1249.7585	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	517.2565	612.0746	0.0000	0.0000	0	0.00
			<u>54,400</u>					<u>0.00</u>	<u>0.00</u>
		Total	89,276					1,255.00	30,006,649.60
									6 985 156.00 83 371 128 024.70
Future									
Jun 2016	ZAHK	Future	3,381	2.1665	2.1626	0.0000	0.0000	0	0.00
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,381					0.00	0.00
									3 381.00 74 030 376.00
									3 381.00 74 030 376.00
Future									
Mar 2016	ZAJY	Future	6,998	0.1403	0.1401	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	4,588	0.1431	0.1429	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	920	0.1463	0.1462	0.0000	0.0000	46	674,695.80
			<u>12,506</u>					<u>46.00</u>	<u>674,695.80</u>
		Total	12,506					46.00	674,695.80
									707 002.00 7 319 991 751.80
									707 002.00 7 319 991 751.80
Future									
Mar 2016	ZAKS	Future	1,266	0.1607	0.1607	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,266					0.00	0.00
									12 853.00 167 326 730.00
									12 853.00 167 326 730.00
Future									
Mar 2016	ZAUM	Future	1,136	16.6012	16.5781	16.6831	16.6054	1,081	1,794,764,100.00
Jun 2016	ZAUM	Future	124	16.8887	16.8644	16.9754	16.9063	20	33,915,600.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAUM	Future	90	17.2148	17.1905	17.2368	17.2368	10	17,236,800.00	
			1,350					1,111.00	1,845,916,500.00	116 823.00
		Total	1,350					1,111.00	1,845,916,500.00	126 068 894 790.00
Future										
Mar 2016	ZAUS	Future	924,176	16.6012	16.5781	16.6944	16.5935	21,954	365,228,859.90	
Jun 2016	ZAUS	Future	88,194	16.8887	16.8644	16.9749	16.8790	4,732	79,965,426.20	
Sep 2016	ZAUS	Future	35,439	17.2148	17.1905	17.2917	17.2917	100	1,729,170.00	
Dec 2016	ZAUS	Future	14,798	17.5351	17.5119	0.0000	0.0000	1,281	22,473,071.00	
			1,062,607					28,067.00	469,396,527.10	102 778 613.00
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0456	0.0833	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0546	0.0985	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0902	0.1614	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.0971	0.1735	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.1182	0.2104	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.1303	0.2314	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.1471	0.2605	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.1915	0.3370	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.2726	0.4756	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	4051.7291	4029.0057	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	0.8061	1.3607	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3802.1187	3779.6436	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	1.2680	2.1051	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	1.7389	2.8505	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3403.3387	3381.5753	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	2.4181	3.8763	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	3104.5885	3083.1938	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	3054.8138	3033.4943	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	4.6822	6.7960	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2845.9435	2824.9754	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2667.2036	2646.5872	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	6.0831	8.5877	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2607.6975	2587.2098	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2508.6178	2488.3585	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	8.4756	11.5631	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2399.7896	2379.8029	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	9.1852	12.4299	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	2301.0243	2281.3055	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	2113.9147	2094.7627	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	12.7147	16.6627	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	2025.5855	2006.7304	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.70 Call	2,000	1917.9487	1899.4816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	16.7487	21.3816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1869.1555	1850.8752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	19.2546	24.2668	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	26.3726	34.4075	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	27.0533	35.2429	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	27.7488	36.0944	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	29.9220	38.7471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1445.1413	1433.6951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1382.7157	1372.6427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	75.7010	92.5930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1160.0823	1155.7186	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1143.6314	1139.7391	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1135.4459	1131.7899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1127.2869	1123.8680	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1111.0476	1108.1066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1102.9677	1100.2675	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	985.1647	986.7574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	911.8588	915.7941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	160.6588	187.6941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	808.2555	815.5522	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	207.0555	237.4522	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	682.4359	693.7772	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	602.8899	616.6714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	394.0966	432.6337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	520.5305	536.6395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	496.6313	513.3608	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	412.9209	432.1746	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	561.7209	604.0746	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	625.2529	667.9889	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	658.1489	701.0069	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	726.0862	769.0588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	276.2760	295.9872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	222.2064	241.1421	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	176.5935	194.2297	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	100.7085	114.2489	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.0741	7.3659	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.8005	12.3060	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.4052	13.0924	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.9093	15.0335	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3402.3613	3382.9389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	13.6613	18.5389	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.53 Put	36,230	14.4022	19.4381	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	45.8614	55.4378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	65.3490	76.6929	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	103.3164	117.0813	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2072.7477	2062.7350	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2012.8346	2003.2645	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,700	382.5923	411.0458	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1211.5472	1217.2494	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	452.4188	483.4838	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1137.3662	1145.0227	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	606.8815	642.5996	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	980.8285	992.6343	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	674.3521	711.7186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	685.0516	722.6656	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	837.9581	878.4071	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	802.6384	818.8619	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	794.6572	811.0320	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	752.1429	769.2797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	523.2115	543.3221	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	472.8092	493.0457	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	457.2340	477.4745	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	435.9817	456.1944	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	356.0886	375.7994	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	17.1585	20.5042	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	89.7538	96.7045	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	998.5738	1011.8335	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	930.5336	945.0467	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	500.7457	519.4245	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	11.3895	14.5999	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	19.7133	24.1457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	20.1084	24.5466	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	20.5614	25.0018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	193.1600	201.4968	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	211.7939	220.0312	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	217.3117	225.5080	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	277.1579	284.7852	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2480.6334	2464.1391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	479.2194	488.0372	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	628.5818	641.4608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	747.0991	762.8959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	776.1165	792.5892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	856.2112	874.4823	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	18.45 Call	1,700	1038.0825	1047.7960	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	923.1282	934.8752	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	901.5002	913.5274	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	896.7791	908.8655	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	862.3569	874.8619	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	840.3504	853.1209	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	749.9638	763.7589	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	740.7323	754.6265	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	729.8633	743.8727	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	705.3209	719.5835	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	670.5981	685.1961	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	648.7505	663.5519	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	563.4489	579.4131	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	948.1867	970.8302	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	710.8726	729.2832	0.0000	0.0000	0	0.00	
			<u>1,430,354</u>					<u>0.00</u>	<u>0.00</u>	<u>22 111 934.00</u>
		Total	2,492,961					28,067.00	469,396,527.10	124 890 547.00
										1 074 376 123 198.60
Future										
Mar 2016	ZAZW	Future	1	1.4247	1.4278	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23 399.00</u>
		Total	1					0.00	0.00	23 399.00
										167 046 491.00
		Grand Total	3,527,116					64,572.00	2 417 331 816.50	167,725,752
										1,501,780,411,427.30