



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Feb 2016	DAEU	Future	100	17.8514	17.9427	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	Future	34	17.8595	17.9481	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	5	17.8728	17.9878	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	293	17.8898	18.0487	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	11	17.9103	18.1407	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	17.9237	18.1850	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	17.9637	18.3098	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	0.0251	0.0756	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	15.52 Call	100	2290.8318	2326.6428	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	15.40 Put	100	2.8941	3.1198	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	16.06 Call	100	1777.0080	1871.8340	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	23.6005	23.6103	0.0000	0.0000	0	0.00	
Feb 2016	DAGB	Future	56	23.6137	23.6232	0.0000	0.0000	0	0.00	
Mar 2016	DAGB	Future	115	23.6450	23.6543	0.0000	0.0000	0	0.00	
Apr 2016	DAGB	Future	88	24.4920	24.4989	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	248.5921	259.3574	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	1064.7408	1091.4740	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	16.4348	16.4643	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2016	DAUS	Future	2,150	16.4710	16.5004	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	506	16.4771	16.5065	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.4862	16.5155	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	993	16.4893	16.5186	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.4923	16.5216	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.5198	16.5488	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	218	16.5289	16.5578	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.5507	16.5795	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.5631	16.5919	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.5756	16.6043	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.6254	16.6539	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,765	16.6723	16.7009	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.6879	16.7153	0.0000	0.0000	700	11,700,710.00		
May 2016	DAUS	Future	50	16.7610	16.7896	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.7738	16.9568	0.0000	0.0000	100	1,695,680.00		
May 2016	DAUS	Future	230	16.8187	16.8471	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.8475	16.8759	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.1729	17.2010	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.4891	17.5172	0.0000	0.0000	0	0.00		
			<u>13,678</u>					<u>800.00</u>	<u>13,396,390.00</u>	<u>3 585 128.00</u>	<u>37 215 081 685.20</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	0.0000	0.0201	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1954.8000	1981.3326	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1114.8220	1141.9056	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0271	0.0489	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2174.8362	2204.3806	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.0416	0.1045	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	52.2561	67.2947	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.57 Call	5,000	204.9597	219.5345	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	549.9426	573.8087	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0066	0.0110	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1096.3294	1127.0865	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	203.3380	214.8561	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2569.2072	2598.6340	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	1.8362	2.3136	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1595.9138	1626.3680	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0181	0.0205	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.5922	0.6765	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1683.0267	1712.8601	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	941.3311	967.6587	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.8249	2.0064	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Feb 2016	DAUS	14.60 Call	100	1933.6760	1963.2942	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1941.4021	1970.1060	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1931.4950	1960.1929	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1921.5893	1950.2813	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	1093.4161	1119.9414	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.9508	3.0820	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1965.0397	1994.4590	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.2489	6.5002	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1666.8535	1695.9637	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2971	0.3264	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.8284	6.1901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1442.6457	1470.0170	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	899.7770	921.1533	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	995.4751	1019.4089	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	786.5279	806.1120	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	17.2175	18.1653	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1393.0326	1420.8231	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	470.8824	481.8208	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	603.2115	617.8242	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.6031	1.8068	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.1393	10.5966	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1247.4937	1274.6508	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	850.3826	871.1074	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	35.7526	36.6452	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1426.1127	1453.5133	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.4151	3.4703	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	13.1319	12.7213	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1094.8412	1116.3267	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	807.8651	823.9303	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.9904	4.9794	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1594.8975	1621.8795	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	72.3247	72.4353	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1369.2811	1394.2805	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	165.0133	164.5486	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	962.2922	979.2707	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.4304	4.1620	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	14.7979	14.0817	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	988.3264	1004.9806	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	812.2606	825.1407	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	720.2283	709.0568	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	580.3890	585.4149	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.6953	4.8268	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	13.50 Put	150	15.9426	14.4975	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	900.3347	912.8112	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	788.1917	798.1598	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	11.5635	10.4168	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1830.7977	1857.8493	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	7.3905	6.3900	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	17.2405	16.1217	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	828.7918	838.8788	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	761.1865	769.6327	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	22.9646	21.7794	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1013.9385	1027.9880	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	170.9548	168.7940	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	635.4983	640.4687	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	8.8193	7.7692	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	18.6826	22.9301	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	794.3855	802.3766	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	754.2697	761.3897	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	9.6744	8.4502	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	24.2949	29.9592	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	764.5386	771.0297	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	746.8893	752.9779	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	9.3828	11.6059	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	30.3400	20.9234	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	737.6650	804.8891	0.0000	0.0000	0	0.00		
			<u>397,744</u>					<u>0.00</u>	<u>0.00</u>	<u>6 834 161.00</u>	<u>0.00</u>
Total			411,422					800.00	13,396,390.00	10 419 289.00	37 215 081 685.20
Future											
Mar 2016	EUUS	Future	6,310	1.0849	1.0851	1.0850	1.0838	25	271,450.00		
			<u>6,310</u>					<u>25.00</u>	<u>271,450.00</u>	<u>223 970.00</u>	<u>2 544 187 302.00</u>
Total			6,310					25.00	271,450.00	223 970.00	2 544 187 302.00
Future											
Mar 2016	ZAAD	Future	14,338	11.5690	11.5709	0.0000	0.0000	250	2,893,750.00		
Jun 2016	ZAAD	Future	2,819	11.7237	11.7252	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9055	11.9060	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	12.0883	12.0878	0.0000	0.0000	38	459,496.00		
			<u>17,726</u>					<u>288.00</u>	<u>3,353,246.00</u>	<u>2 754 733.00</u>	<u>22 331 864 594.40</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	4.5087	4.6077	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1184.3730	1186.3955	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	53.0809	53.3743	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAAD	11.40 Call	200	388.7402	389.9224	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	383.0331	384.1828	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	53.5823	53.5092	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32 377.00
	Total		18,926					288.00	3,353,246.00	2 787 110.00
										22 331 864 594.40
Future										
Mar 2016	ZADK	Future	123	2.4103	2.4150	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	73,326	17.9796	18.0146	18.2287	18.0029	3,965	72,765,211.10	
Jun 2016	ZAEU	Future	39,979	18.3457	18.3808	18.4224	18.3706	1,000	18,396,725.00	
Sep 2016	ZAEU	Future	6,298	18.7690	18.8041	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,887	19.1902	19.2261	0.0000	0.0000	22	424,795.80	
			125,490					4,987.00	91,586,731.90	7 905 760.00
										103 504 238 921.40
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.2767	0.3121	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.3834	0.4308	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	1.4601	1.6121	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	2.0703	2.2745	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	4.8663	5.4449	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	3086.2516	3121.9097	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	6.6516	7.3097	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	7.0859	7.7592	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2620.6056	2656.3606	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	11.0056	11.7606	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	2050.7224	2086.4214	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	2001.9858	2037.6607	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1856.3124	1891.8739	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1717.3377	1751.0055	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1201.1318	1233.7811	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	14.8835	16.4486	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2488.6907	2527.0157	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	288.5480	303.1619	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	404.3930	416.7981	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	946.5059	972.9658	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	724.4132	748.9539	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4 636 944.00
	Total		458,760					4,987.00	91,586,731.90	12 542 704.00
										103 504 238 921.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
	Mar 2016	ZAFR	Future	6,452	16.3136	16.4135	0.0000	0.0000	0	0.00	
				<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490 851.00</u>
			Total	6,452					0.00	0.00	490 851.00
											4 757 257 533.60
Future											
	Mar 2016	ZAGB	Future	32,190	23.6763	23.6853	23.8400	23.6450	472	11,188,209.80	
	Jun 2016	ZAGB	Future	2,696	24.0956	24.1029	24.1200	24.0374	800	19,269,280.00	
	Sep 2016	ZAGB	Future	390	24.5758	24.5831	0.0000	0.0000	0	0.00	
				<u>35,276</u>					<u>1,272.00</u>	<u>30,457,489.80</u>	<u>5 385 878.00</u>
											83 401 585 514.50
Option											
	Mar 2016	ZAGB	20.75 Put	21,300	20.8256	23.2536	0.0000	0.0000	0	0.00	
	Mar 2016	ZAGB	22.05 Put	6,000	112.0893	118.9736	0.0000	0.0000	0	0.00	
	Mar 2016	ZAGB	23.15 Put	4,000	426.5440	435.9974	0.0000	0.0000	0	0.00	
	Mar 2016	ZAGB	23.95 Call	11,400	569.0705	585.4101	0.0000	0.0000	0	0.00	
	Mar 2016	ZAGB	25.30 Call	7,800	223.4358	233.8063	0.0000	0.0000	0	0.00	
	Jun 2016	ZAGB	24.30 Call	1,300	1091.7029	1113.3805	0.0000	0.0000	0	0.00	
	Jun 2016	ZAGB	26.50 Call	2,600	502.5922	517.2565	0.0000	0.0000	0	0.00	
				<u>54,400</u>					<u>0.00</u>	<u>0.00</u>	<u>1 600 550.00</u>
			Total	89,676					1,272.00	30,457,489.80	6 986 428.00
											83 401 585 514.50
Future											
	Jun 2016	ZAHK	Future	3,381	2.1607	2.1665	0.0000	0.0000	0	0.00	
				<u>3,381</u>					<u>0.00</u>	<u>0.00</u>	<u>3 381.00</u>
			Total	3,381					0.00	0.00	3 381.00
											74 030 376.00
Future											
	Mar 2016	ZAJY	Future	6,998	0.1401	0.1403	0.0000	0.0000	0	0.00	
	Jun 2016	ZAJY	Future	4,588	0.1429	0.1431	0.0000	0.0000	0	0.00	
	Sep 2016	ZAJY	Future	947	0.1461	0.1463	0.0000	0.0000	27	396,918.90	
				<u>12,533</u>					<u>27.00</u>	<u>396,918.90</u>	<u>707 029.00</u>
			Total	12,533					27.00	396,918.90	707 029.00
											7 320 388 670.70
Future											
	Mar 2016	ZAKS	Future	1,266	0.1605	0.1607	0.0000	0.0000	0	0.00	
				<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12 853.00</u>
			Total	1,266					0.00	0.00	12 853.00
											167 326 730.00
Future											
	Mar 2016	ZAUM	Future	1,116	16.5725	16.6012	16.7703	16.5895	50	83,103,410.00	
	Jun 2016	ZAUM	Future	134	16.8603	16.8887	16.9298	16.9055	10	16,917,650.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2016	ZAUM	Future	85	17.1866	17.2148	17.2574	17.2087	10	17,233,050.00		
			1,335					70.00	117,254,110.00	116 893.00	126 186 148 900.00
		Total	1,335					70.00	117,254,110.00	121 416.00	126 186 148 900.00
Future											
Mar 2016	ZAUS	Future	923,575	16.5725	16.6012	16.7980	16.5627	25,627	427,087,042.10		
Jun 2016	ZAUS	Future	90,694	16.8603	16.8887	17.0623	16.8984	3,421	57,967,911.10		
Sep 2016	ZAUS	Future	35,439	17.1866	17.2148	17.2574	17.2574	500	8,628,700.00		
Dec 2016	ZAUS	Future	14,798	17.5070	17.5351	0.0000	0.0000	33	580,882.50		
			1,064,506					29,581.00	494,264,535.70	102 808 194.00	1 074 870 387 734.30
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0418	0.0456	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0501	0.0546	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0838	0.0902	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0904	0.0971	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.1104	0.1182	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.1220	0.1303	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.1380	0.1471	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.1806	0.1915	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.2590	0.2726	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	4023.0095	4051.7291	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.7822	0.8061	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3773.3936	3802.1187	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	1.2405	1.2680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	1.7104	1.7389	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3374.6108	3403.3387	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	2.3721	2.4181	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	3075.7221	3104.5885	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	3025.9360	3054.8138	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	4.4507	4.6822	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2817.0090	2845.9435	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2638.2074	2667.2036	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	5.7831	6.0831	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2578.6778	2607.6975	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2479.5548	2508.6178	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	8.0644	8.4756	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2370.6734	2399.7896	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	8.7425	9.1852	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	2271.8535	2301.0243	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	2084.6230	2113.9147	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	12.1230	12.7147	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1996.2282	2025.5855	0.0000	0.0000	0	0.00		

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Mar 2016	ZAUS	14.70 Call	2,000	1888.5034	1917.9487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	16.0034	16.7487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1839.6676	1869.1555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	18.4219	19.2546	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	26.9422	26.3726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	27.6467	27.0533	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	28.3660	27.7488	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	30.6143	29.9220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1417.6361	1445.1413	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1355.4880	1382.7157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	78.0696	75.7010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1134.2377	1160.0823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1117.9167	1143.6314	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1109.7975	1135.4459	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1101.7057	1127.2869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1085.6033	1111.0476	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1077.5946	1102.9677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	961.7345	985.1647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	889.5353	911.8588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	167.0353	160.6588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	787.7463	808.2555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	215.2463	207.0555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	664.5653	682.4359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	586.9526	602.8899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	408.3930	394.0966	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	506.8201	520.5305	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	483.6095	496.6313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	403.3500	412.9209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	580.8500	561.7209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	645.4482	625.2529	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	678.8520	658.1489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	747.7551	726.0862	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	270.8155	276.2760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	218.3913	222.2064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	173.6739	176.5935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	99.0856	100.7085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.1759	5.0741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.8899	8.8005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.4902	9.4052	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.9817	10.9093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3374.0058	3402.3613	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	13.7058	13.6613	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.53 Put	36,230	14.4471	14.4022	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	45.9141	45.8614	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	65.4185	65.3490	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	103.4503	103.3164	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2044.5094	2072.7477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1984.6215	2012.8346	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,700	387.6580	382.5923	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1189.1385	1211.5472	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	459.0858	452.4188	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1116.2237	1137.3662	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	616.8908	606.8815	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	962.7522	980.8285	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	685.7267	674.3521	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	696.6403	685.0516	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	852.2966	837.9581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	788.6700	802.6384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	780.8706	794.6572	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	739.3536	752.1429	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	516.2030	523.2115	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	466.8288	472.8092	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	451.5735	457.2340	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	430.7583	435.9817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	352.4794	356.0886	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	16.8275	17.1585	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	91.3073	89.7538	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	985.5967	998.5738	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	919.0048	930.5336	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	497.7316	500.7457	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.6097	11.3895	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	19.9489	19.7133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	20.2807	20.1084	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	20.6544	20.5614	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	195.9234	193.1600	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	214.2553	211.7939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	219.6762	217.3117	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	278.4246	277.1579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2452.4281	2480.6334	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	476.1053	479.2194	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,200	548.8777	0.0000	0.0000	0.0000	32,200	0.00
Dec 2016	ZAUS	16.20 Put	500	627.7869	628.5818	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	749.8855	747.0991	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	779.3476	776.1165	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.69 Put	6,600	860.6623	856.2112	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	1027.4162	1038.0825	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	915.0879	923.1282	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	893.8123	901.5002	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	889.1714	896.7791	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	855.3576	862.3569	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	833.7387	840.3504	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	745.0035	749.9638	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	735.9447	740.7323	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	725.2727	729.8633	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	701.1956	705.3209	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	667.1297	670.5981	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	645.7050	648.7505	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	573.2416	0.0000	0.0000	0.0000	32,200	0.00	
Dec 2016	ZAUS	21.00 Call	500	564.0185	563.4489	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	952.2523	948.1867	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	710.5844	710.8726	0.0000	0.0000	0	0.00	
			<u>1,494,754</u>					<u>64,400.00</u>	<u>0.00</u>	<u>22 176 334.00</u>
		Total	2,559,260					93,981.00	494,264,535.70	124 984 528.00
										1 074 870 387 734.30
Future										
Mar 2016	ZAZW	Future	1	1.4311	1.4247	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	3,595,337					101,450.00	750 980 872.30	167,827,202
										1,502,531,392,299.60