



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Feb 2016	DAEU	Future	100	17.7509	17.8782	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	Future	34	17.7581	17.8855	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	5	17.7994	17.8997	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	293	17.7359	17.9168	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	11	17.9543	17.9369	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	17.9987	17.9503	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	18.1172	17.9901	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>
<b>Option</b>										
Jan 2016	DAEU	15.15 Put	100	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	15.52 Call	100	2157.4000	2321.0000	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	15.40 Put	100	2.5109	2.5081	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	16.06 Call	100	1684.1947	1803.4323	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>942</b>					<b>0.00</b>	<b>0.00</b>	<b>391 759.00</b> <b>1 284 907 681.40</b>
<b>Future</b>										
Feb 2016	DAGB	Future	163	23.3183	23.5460	0.0000	0.0000	0	0.00	
Feb 2016	DAGB	Future	56	23.3317	23.5593	0.0000	0.0000	0	0.00	
Mar 2016	DAGB	Future	115	23.3637	23.5906	0.0000	0.0000	0	0.00	
Apr 2016	DAGB	Future	88	23.5430	24.4373	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>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	282.5506	252.8704	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	946.0144	1051.0507	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>24,950</b>					<b>0.00</b>	<b>0.00</b>	<b>191 835.00</b> <b>546 246 497.80</b>
<b>Future</b>										
Jan 2016	DAUS	Future	212	16.1885	16.3856	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	4,300	16.2068	16.4189	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.2130	16.4250	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	4,330	16.2223	16.4342	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	993	16.2254	16.4372	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	300	16.2285	16.4403	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.2563	16.4678	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	218	16.2656	16.4770	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.2875	16.4987	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.3000	16.5112	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.3125	16.5236	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	35	16.3625	16.5734	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,765	16.4107	16.6205	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.4268	16.6362	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.5009	16.7092	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.5138	16.7220	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.5590	16.7667	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.5880	16.7955	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.9104	17.1200	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.2210	17.4339	0.0000	0.0000	0	0.00
			<u>16,198</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 592 048.00</u>
									<u>37 328 874 953.20</u>
<b>Option</b>									
Jan 2016	DAUS	13.74 Put	100	0.0000	0.0228	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1928.5000	2125.6295	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.0000	0.0334	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	10.3943	33.7096	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.57 Call	5,000	84.8862	165.1544	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	331.7221	492.1197	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	134.7355	233.5683	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0077	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	828.4128	1042.4704	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	94.1581	166.6974	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2305.6520	2517.2104	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.6566	2.1544	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1336.5512	1546.1902	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0226	0.0223	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.4399	0.5038	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1424.5065	1633.2174	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	702.8095	887.2798	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.6353	1.8132	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1672.0614	1882.9605	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1678.8684	1889.6567	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	1669.0028	1879.7598	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1659.1401	1869.8645	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	850.3544	1041.4635	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.7927	3.1383	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1699.3350	1911.6373	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.0592	6.2903	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1413.2605	1612.4507	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2714	0.3084	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.0613	6.2923	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1200.1646	1389.6040	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	698.0553	850.1632	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	791.4526	945.9890	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	606.2315	739.0447	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	19.8448	18.2946	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1165.1209	1341.3014	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	351.7719	433.1681	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	466.1500	562.0162	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.6151	1.5613	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	12.6865	11.3496	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1033.0730	1196.4794	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	677.0935	803.7840	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	512.4224	614.5295	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	41.8407	36.8660	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1205.8778	1374.8785	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.8394	3.8204	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	17.3740	15.3560	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	911.0822	1047.9289	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	654.9519	764.3768	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.5403	5.5964	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1374.1673	1544.3626	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	86.1537	74.6182	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1162.5680	1319.9202	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	194.5705	165.9653	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	801.0012	918.5531	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.8038	5.1168	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	20.6914	17.0508	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	825.5499	944.4615	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	670.0628	771.2506	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	811.8348	728.6922	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	478.0326	546.8589	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.1239	6.4949	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	20.4475	18.8991	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	17.13 Call	250	755.8893	859.0562	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	657.1162	749.0977	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	11.6597	12.9761	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1612.9388	1782.0414	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.2040	8.2041	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	18.7844	20.3277	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	699.3627	790.3943	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	640.7145	724.2231	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	34.3165	26.7145	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	866.6111	973.7079	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	206.1576	177.6859	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	533.7719	605.0595	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.0226	10.1098	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	19.5630	21.2422	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	676.3284	760.6671	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	641.1227	721.4770	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.0722	10.9775	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	20.4791	22.7982	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	654.8514	731.8158	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	638.6043	714.6028	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.0456	11.5785	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	21.3582	28.2651	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	633.6947	705.5539	0.0000	0.0000	0	0.00		
			<u>411,944</u>					0.00	0.00	6 849 161.00	0.00
<b>Total</b>			<b>428,142</b>					<b>0.00</b>	<b>0.00</b>	<b>10 441 209.00</b>	<b>37 328 874 953.20</b>
<b>Future</b>											
Mar 2016	EUUS	Future	2,025	1.0930	1.0900	1.0927	1.0927	6,240	68,184,480.00		
			<u>2,025</u>					6,240.00	68,184,480.00	230 210.00	2 612 371 782.00
<b>Total</b>			<b>2,025</b>					<b>6,240.00</b>	<b>68,184,480.00</b>	<b>230 210.00</b>	<b>2 612 371 782.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,998	11.5712	11.6385	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,821	11.7292	11.7930	11.7930	11.7930	2	23,586.00		
Sep 2016	ZAAD	Future	500	11.9088	11.9744	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	12.0884	12.1555	0.0000	0.0000	0	0.00		
			<u>17,388</u>					2.00	23,586.00	2 755 075.00	22 335 844 420.40
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	2.8810	3.2794	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1179.8013	1248.8163	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	39.0297	36.1574	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	364.0780	417.1724	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	11.41 Call	200	358.2161	411.0593	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	40.4868	53.7213	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32 377.00
		<b>Total</b>	<b>18,588</b>					<b>2.00</b>	<b>23,586.00</b>	2 787 452.00
										22 335 844 420.40
<b>Future</b>										
Mar 2016	ZADK	Future	60	2.3899	2.4138	2.4155	2.4155	63	1,522,395.00	
			60					63.00	1,522,395.00	685.00
		<b>Total</b>	<b>60</b>					<b>63.00</b>	<b>1,522,395.00</b>	685.00
										14 708 984.00
<b>Future</b>										
Mar 2016	ZAEU	Future	73,086	17.8269	18.0071	17.9907	17.8291	869	15,633,814.70	
Jun 2016	ZAEU	Future	40,330	18.1963	18.3738	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	6,298	18.6160	18.7976	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,887	19.0322	19.2179	0.0000	0.0000	0	0.00	
			125,601					869.00	15,633,814.70	7 907 602.00
										103 537 600 982.60
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.0088	0.2234	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0230	0.3111	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	0.6277	1.2118	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	1.2931	1.7292	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	4.3373	4.2446	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	2932.5264	3112.8154	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	5.6264	5.7154	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	5.9344	6.0713	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2465.5584	2646.3612	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	8.6584	9.2612	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	1892.4664	2074.5379	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	1843.3326	2025.5581	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1699.9854	1879.0481	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1561.3674	1736.9340	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1054.3455	1212.6922	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.0636	14.4318	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2346.0874	2510.0306	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	297.8461	279.3816	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	417.2829	392.3156	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	868.1334	944.6599	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	660.9057	721.4826	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4 636 944.00
		<b>Total</b>	<b>458,871</b>					<b>869.00</b>	<b>15,633,814.70</b>	12 544 546.00
										103 537 600 982.60

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<b>Future</b>											
Mar 2016	ZAFR	Future	6,452	16.1223	16.2868	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490 851.00</u>	<u>4 757 257 533.60</u>
		<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	32,242	23.3955	23.6220	23.6000	23.3800	149	3,498,440.80		
Jun 2016	ZAGB	Future	2,696	23.8209	24.0418	23.8255	23.8255	15	357,382.50		
Sep 2016	ZAGB	Future	890	24.2963	24.5211	24.4318	24.4261	500	12,214,505.00		
			<u>35,828</u>					<u>664.00</u>	<u>16,070,328.30</u>	<u>5 386 819.00</u>	<u>83 424 215 517.60</u>
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	25.6217	18.3436	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	138.8561	111.5695	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	501.6724	435.0620	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	420.4140	534.9699	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	148.2886	204.7156	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	945.3622	1066.8635	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	419.8986	489.7490	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>	<u>0.00</u>
		<b>Total</b>	<b>90,228</b>					<b>664.00</b>	<b>16,070,328.30</b>	6 987 369.00	83 424 215 517.60
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.1294	2.1551	0.0000	0.0000	0	0.00		
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>	<u>3 381.00</u>	<u>74 030 376.00</u>
		<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	6,708	0.1373	0.1394	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1401	0.1422	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	947	0.1433	0.1455	0.0000	0.0000	0	0.00		
			<u>12,243</u>					<u>0.00</u>	<u>0.00</u>	<u>707 319.00</u>	<u>7 324 426 920.70</u>
		<b>Total</b>	<b>12,243</b>					<b>0.00</b>	<b>0.00</b>	707 319.00	7 324 426 920.70
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1580	0.1600	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12 853.00</u>	<u>167 326 730.00</u>
		<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	1,119	16.3094	16.5205	16.4763	16.4687	10	16,472,500.00		
Jun 2016	ZAUM	Future	154	16.6010	16.8083	16.8109	16.7553	20	33,541,750.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAUM	Future	90	16.9239	17.1337	17.0476	17.0476	5	8,523,800.00	
			1,363					35.00	58,538,050.00	116 948.00
		<b>Total</b>	<b>1,363</b>					<b>35.00</b>	<b>58,538,050.00</b>	126 278 033 440.00
<b>Future</b>										
Mar 2016	ZAUS	Future	962,791	16.3094	16.5205	16.5309	16.2987	91,158	1,493,008,647.40	
Jun 2016	ZAUS	Future	92,773	16.6010	16.8083	16.7545	16.5900	7,589	126,991,494.10	
Sep 2016	ZAUS	Future	35,439	16.9239	17.1337	17.0760	16.9233	740	12,582,560.00	
Dec 2016	ZAUS	Future	14,298	17.2388	17.4516	0.0000	0.0000	0	0.00	
			1,105,301					99,487.00	1,632,582,701.50	102 942 839.00
<b>Option</b>										
Mar 2016	ZAUS	11.55 Put	42,370	0.0493	0.0503	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0562	0.0573	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0943	0.0957	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.1018	0.1032	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.1247	0.1261	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.1378	0.1392	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.1562	0.1575	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.2050	0.2060	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.2951	0.2951	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	3759.9854	3971.0791	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	0.9042	0.8878	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3510.4349	3721.5137	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	1.4437	1.4051	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	1.8925	1.9343	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3111.5045	3322.8847	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	2.2441	2.5350	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	2812.3144	3023.7482	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	2762.4804	2973.9229	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	3.8598	4.2336	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2553.3043	2764.7795	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2374.2129	2585.7068	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	4.8701	5.2647	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2314.5678	2526.0646	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2215.2282	2426.7245	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	6.5878	6.9751	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2106.0699	2317.5555	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	7.0983	7.4746	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	2006.9593	2218.4225	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1819.0589	2030.4298	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	9.6589	9.9298	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1730.2873	1941.5816	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	14.70 Call	2,000	1623.3047	1833.2063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	13.9047	12.7063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1575.7127	1784.0354	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	19.0516	14.4277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	33.0526	23.3750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	33.9696	24.0534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	34.9066	24.7474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	37.8413	26.9271	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1166.2858	1361.7607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1106.6144	1299.6476	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	100.2008	74.7462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	897.7277	1079.3681	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	882.6848	1063.1861	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	875.2173	1055.1387	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	867.7857	1047.1210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	853.0285	1031.1757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	845.7051	1023.2502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	740.3061	908.4477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	674.8228	836.5430	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	215.4228	166.0430	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	583.9702	735.4332	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	274.5702	214.9332	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	476.6816	613.6372	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	411.8856	537.3288	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	508.7683	411.9797	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	349.7132	459.0081	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	332.1077	437.6568	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	269.5945	360.8117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	710.1945	590.3117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	783.2958	656.7022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	820.8384	691.0156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	897.7716	761.7486	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	171.0481	236.1004	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	133.5992	187.6267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	103.3518	147.2030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	54.1291	80.9825	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.6527	5.7896	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.0604	10.1583	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.7880	10.8716	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.6118	12.6484	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3119.8586	3324.8622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	18.8586	16.5622	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	13.53 Put	36,230	19.7741	17.3571	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	56.5997	49.2346	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	78.6046	68.2766	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	120.8254	104.8774	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1803.6729	1993.4661	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1746.4058	1933.1242	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	456.2746	392.7359	472.0194	438.6212	5	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1003.2615	1142.6817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	535.8791	464.9499	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	936.6138	1070.3740	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	709.6553	624.4270	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	797.6619	918.4479	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	784.9769	693.9775	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	797.0001	705.0037	0.0000	0.0000	28	0.00
Jun 2016	ZAUS	16.92 Put	20,000	967.2128	862.7174	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	644.7879	747.1740	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	637.9935	739.5456	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	601.9133	698.9639	638.0909	628.5267	5	0.00
Jun 2016	ZAUS	17.79 Call	6,000	412.4542	482.4677	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	371.4310	435.1807	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	358.8281	420.6066	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	341.6805	400.7477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	274.3030	325.7275	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	17.4829	19.5585	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	117.0141	97.4957	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	843.4175	945.5945	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	784.0209	880.1354	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	414.6507	469.4777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.5091	14.8922	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	20.1370	23.8094	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	20.5751	24.2686	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	21.0900	24.7952	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	238.0430	204.2407	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	258.1391	222.4865	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	264.0599	227.8748	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	327.7015	286.1259	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2226.0134	2403.9212	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	525.1331	483.4518	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	603.6434	556.6415	0.0000	0.0000	600	0.00
Dec 2016	ZAUS	16.20 Put	500	693.6790	635.9674	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	827.9891	758.8383	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	859.4331	788.5051	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>	
Dec 2016	ZAUS	16.69 Put	6,600	945.9975	870.3706	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.76 Put	15,000	985.0965	907.4220	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	17.51 Put	15,000	1443.9775	1347.4933	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	896.8477	987.9734	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	795.5457	877.4969	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	776.6072	856.6408	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	772.4818	852.0947	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	742.4438	818.9644	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	723.2777	797.8037	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	644.9207	711.0343	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	636.9477	702.1904	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	627.5720	691.7779	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	606.4316	668.2801	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	587.7026	0.0000	0.0000	0.0000	1,200	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	576.5833	635.0613	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	557.8667	614.1920	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	503.9170	543.5489	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	496.0585	534.5404	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1035.2001	961.6660	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	639.6311	683.1173	0.0000	0.0000	0	0.00	
			<u>1,525,964</u>					<u>1,838.00</u>	<u>0.00</u>	<u>22 208 732.00</u>
		<b>Total</b>	<b>2,631,265</b>					<b>101,325.00</b>	<b>1,632,582,701.50</b>	<b>125 151 571.00</b>
										<b>1 077 084 685 245.60</b>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.3887	1.4080	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>3,679,777</b>					<b>109,198.00</b>	<b>1 792 555 355.50</b>	<b>168,025,938</b>
										<b>1,505,085,084,634.20</b>