



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	18.0909	17.8361	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	18.0949	17.8402	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.1015	17.8464	0.0000	0.0000	1	18,086.50		
Mar 2016	DAEU	Future	293	18.1230	17.8674	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	18.1607	17.9045	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	18.1805	17.9237	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	18.2134	17.9559	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>1.00</u>	<u>18,086.50</u>	<u>102381.00</u>	<u>1288785645.40</u>
Option											
Feb 2016	DAEU	15.40 Put	100	0.3923	0.9287	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2014.3204	1762.3693	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>289600.00</u>	<u>0.00</u>
Total			742					1.00	18,086.50	391981.00	1288785645.40
Future											
Feb 2016	DAGB	Future	163	23.4066	23.2189	0.0000	0.0000	23	537,326.00		
Feb 2016	DAGB	Future	56	23.4202	23.2323	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.4519	23.2639	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	116	23.6261	23.4359	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>23.00</u>	<u>537,326.00</u>	<u>35891.00</u>	<u>549437563.10</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	281.4167	309.1364	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1000.3186	936.9166	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>
Total			24,978					23.00	537,326.00	191972.00	549437563.10
Future											
Feb 2016	DAUS	Future	4,300	16.2105	15.9643	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	369	16.2130	15.9693	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.2206	15.9768	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	Future	924	16.2232	15.9793	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.2533	16.0096	0.0000	0.0000	48	776,712.00
Feb 2016	DAUS	Future	306	16.2627	16.0188	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.2846	16.0405	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.2970	16.0526	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.3091	16.0645	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	16.3515	16.1061	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	35	16.3576	16.1120	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	16.3697	16.1239	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	16.3909	16.1447	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,960	16.4034	16.1571	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.4191	16.1726	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	16.4912	16.2441	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.5037	16.2567	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.5476	16.3007	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.5758	16.3291	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.7868	16.5408	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.8931	16.6429	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.2055	16.9426	0.0000	0.0000	0	0.00
			<u>16,248</u>					<u>48.00</u>	<u>776,712.00</u>
									<u>3600095.00</u>
									<u>37459064259.90</u>
Option									
Feb 2016	DAUS	16.07 Call	2,500	170.4885	72.4166	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	242.4153	113.7135	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	36.5375	29.7934	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0127	0.0157	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	820.3260	593.4695	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	29.4357	12.2502	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2301.8477	2059.0056	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	1.3348	3.0072	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1326.9888	1087.1288	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0285	0.0212	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.2647	0.5410	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1420.0677	1182.6400	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	671.5684	491.3517	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.1234	2.1156	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1669.0243	1429.9045	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	350.6114	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	DAUS	14.60 Call	10,000	1675.3780	1434.6937	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1665.5255	1424.9933	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1655.6764	1415.3011	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	826.6322	633.4514	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.34 Put	17,991	1.6404	2.3230	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1692.3349	1455.5120	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.0730	5.8066	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1401.4444	1180.6819	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1153	0.2246	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	4.1121	5.9518	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1184.2180	981.2936	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	671.8523	531.0116	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	769.2941	620.0918	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	582.2941	464.3781	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	17.3426	22.3433	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1150.8106	961.4511	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	330.1447	263.3206	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	446.7016	359.3452	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.1356	1.4308	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.4496	14.2076	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1018.9379	848.5959	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	659.4501	535.1603	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	493.4877	398.1825	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	39.4896	49.6529	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1194.0067	1007.5794	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.1015	3.5962	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	15.0038	20.5605	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	900.9588	757.4309	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	643.7285	536.1784	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.8125	5.6034	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1366.1622	1177.1791	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	86.4722	105.5637	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1155.9266	990.6553	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	201.7826	247.6258	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	795.7289	678.0630	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.4108	4.9613	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	18.5160	26.3991	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	820.6945	701.1027	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	664.5829	565.0046	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	828.1563	948.3203	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	474.7997	408.2282	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.9845	6.4080	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	18.5832	28.0799	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	754.7704	652.0191	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	655.4616	565.3772	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	10.9944	12.3179	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	15.52 Call	2,000	1608.5638	1425.0264	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	7.8945	8.4023	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	18.7606	27.3007	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	698.6981	610.3747	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	639.6358	558.6073	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	32.8818	48.9755	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	867.9046	761.3012	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	217.5008	266.3638	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	532.0013	464.3130	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	10.0314	11.0589	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	23.4021	26.7828	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	676.6028	596.8879	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	640.9100	564.9420	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	10.4091	13.2550	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	33.0615	26.7526	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	654.4474	579.4886	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	637.9349	564.9538	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	10.7506	14.8273	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	38.6024	31.5171	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	631.3656	565.0956	0.0000	0.0000	0	0.00
			<u>409,744</u>					<u>10,000.00</u>	<u>0.00</u>
			Total	425,992				10,048.00	776,712.00
									10464256.00
									37459064259.90
Future									
Mar 2016	EUUS	Future	72	1.1141	1.1151	1.1150	1.1124	2,002	22,296,512.00
			<u>72</u>					<u>2,002.00</u>	<u>22,296,512.00</u>
			Total	72				2,002.00	22,296,512.00
									232237.00
									2634943969.00
Future									
Mar 2016	ZAAD	Future	12,945	11.5203	11.4159	11.3865	11.3797	672	7,668,862.00
Jun 2016	ZAAD	Future	3,067	11.6709	11.5668	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	750	11.8455	11.7410	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	69	12.0243	11.9121	0.0000	0.0000	0	0.00
			<u>16,831</u>					<u>672.00</u>	<u>7,668,862.00</u>
									2759131.00
									22382587948.40
Option									
Mar 2016	ZAAD	9.80 Put	200	0.8445	1.5414	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	1125.5142	1024.5858	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	17.9002	32.2084	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	260.1453	223.7923	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	254.2238	219.2547	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	9.4437	13.5419	0.0000	0.0000	0	0.00

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			1,200					0.00	0.00
		Total	18,031					672.00	7,668,862.00
									32377.00
									22382587948.40
Future									
	Mar 2016 ZABP	Future	0	1.4229	1.4193	1.4054	1.4054	1	14,054.00
			0					1.00	14,054.00
		Total	0					1.00	14,054.00
									2.00
									28108.00
Future									
	Mar 2016 ZADK	Future	60	2.4351	2.4008	0.0000	0.0000	0	0.00
			60					0.00	0.00
		Total	60					0.00	0.00
									1065.00
									23746284.00
Future									
	Mar 2016 ZAEU	Future	77,985	18.1669	17.9107	18.1507	17.8804	674	12,102,016.50
	Jun 2016 ZAEU	Future	40,960	18.5330	18.2731	0.0000	0.0000	0	0.00
	Sep 2016 ZAEU	Future	6,093	18.9546	18.6905	18.6736	18.6736	250	4,668,400.00
	Dec 2016 ZAEU	Future	5,790	19.3792	19.1002	0.0000	0.0000	97	1,857,550.00
			130,828					1,021.00	18,627,966.50
									7952594.00
									104339216254.30
Option									
	Mar 2016 ZAEU	13.05 Put	18,000	0.0804	0.1460	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	13.20 Put	18,000	0.1094	0.2046	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	13.85 Put	12,000	0.3988	0.8247	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	14.03 Put	17,534	0.5641	1.1907	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	14.60 Put	15,000	1.5295	2.7146	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	14.90 Call	24,000	3269.0620	3014.3522	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	14.90 Put	33,200	2.1620	3.6522	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	14.96 Put	15,000	2.3191	3.8803	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	15.37 Call	25,000	2800.6858	2546.6499	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	15.37 Put	25,000	3.7858	5.9499	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	15.95 Call	26,000	2224.7715	1972.1618	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	16.00 Call	650	2175.3058	1922.8703	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	16.15 Call	24,000	2027.1644	1776.5646	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	16.30 Call	36,640	1879.4890	1634.5252	0.0000	0.0000	0	0.00
	Mar 2016 ZAEU	16.90 Call	19,500	1321.3910	1103.9724	0.0000	0.0000	0	0.00
	Jun 2016 ZAEU	14.20 Put	6,000	14.2407	15.8390	0.0000	0.0000	0	0.00
	Jun 2016 ZAEU	15.96 Call	6,000	2654.0143	2414.5611	0.0000	0.0000	0	0.00
	Dec 2016 ZAEU	16.40 Put	2,912	267.7141	303.0743	0.0000	0.0000	0	0.00
	Dec 2016 ZAEU	16.90 Put	2,961	373.3830	422.2501	0.0000	0.0000	0	0.00
	Dec 2016 ZAEU	20.80 Call	2,912	984.2852	897.0461	0.0000	0.0000	0	0.00
	Dec 2016 ZAEU	21.90 Call	2,961	746.5104	680.4466	0.0000	0.0000	0	0.00

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			333,270					0.00	0.00	4636944.00	0.00	
		Total	464,098					1,021.00	18,627,966.50	12589538.00	104339216254.30	
Future												
	Mar 2016	ZAFR	Future	6,452	16.4502	16.1534	0.0000	0.0000	0	0.00		
				6,452					0.00	0.00	490851.00	4757257533.60
		Total	6,452					0.00	0.00	490851.00	4757257533.60	
Future												
	Mar 2016	ZAGB	Future	35,410	23.4834	23.2950	23.4618	23.3113	2,886	67,698,838.60		
	Jun 2016	ZAGB	Future	3,416	23.8973	23.7089	23.7185	23.7185	250	5,929,625.00		
	Sep 2016	ZAGB	Future	890	24.3706	24.1805	0.0000	0.0000	0	0.00		
				39,716					3,136.00	73,628,463.60	5397855.00	83683110055.50
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	14.5113	18.7057	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	97.7949	129.3384	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	416.8591	509.5997	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	403.3816	350.3221	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	125.6594	109.0343	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	987.7011	905.5961	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	438.5907	397.8402	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	92.4370	96.1981	0.0000	0.0000	783	0.00		
	Dec 2016	ZAGB	23.01 Put	783	889.6890	956.4345	0.0000	0.0000	783	0.00		
	Dec 2016	ZAGB	26.94 Call	783	1196.1283	1134.5290	0.0000	0.0000	783	0.00		
				56,749					2,349.00	0.00	1605745.00	0.00
		Total	96,465					5,485.00	73,628,463.60	7003600.00	83683110055.50	
Future												
	Jun 2016	ZAHK	Future	3,381	2.1289	2.0958	0.0000	0.0000	0	0.00		
				3,381					0.00	0.00	3381.00	74030376.00
		Total	3,381					0.00	0.00	3381.00	74030376.00	
Future												
	Mar 2016	ZAJY	Future	5,671	0.1406	0.1373	0.0000	0.0000	226	3,167,164.00		
	Jun 2016	ZAJY	Future	4,588	0.1434	0.1401	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	947	0.1468	0.1434	0.0000	0.0000	0	0.00		
				11,206					226.00	3,167,164.00	711005.00	7374596690.70
		Total	11,206					226.00	3,167,164.00	711005.00	7374596690.70	
Future												
	Mar 2016	ZAKS	Future	1,266	0.1590	0.1563	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,266					0.00	0.00	12853.00	167326730.00
	Total		1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,170	16.3061	16.0615	16.2849	16.0330	53	85,540,570.00		
Jun 2016	ZAUM	Future	194	16.5883	16.3416	16.4269	16.3187	15	24,532,400.00		
Sep 2016	ZAUM	Future	101	16.9068	16.6560	16.7500	16.6219	19	31,697,720.00		
Dec 2016	ZAUM	Future	20	17.2233	16.9596	17.0395	17.0146	20	34,052,600.00		
			1,485					107.00	175,823,290.00	117347.00	126926228450.00
	Total		1,485					107.00	175,823,290.00	121870.00	126926228450.00
Future											
Mar 2016	ZAUS	Future	934,420	16.3061	16.0615	16.3300	16.0109	59,404	961,923,522.50		
Jun 2016	ZAUS	Future	106,936	16.5883	16.3416	16.6000	16.3192	8,306	137,441,468.80		
Sep 2016	ZAUS	Future	123,497	16.9068	16.6560	16.9025	16.6308	2,225	37,324,357.50		
Dec 2016	ZAUS	Future	14,403	17.2233	16.9596	17.2112	16.9419	1,300	22,156,560.00		
			1,179,256					71,235.00	1,158,845,908.80	103458130.00	1085539909773.40
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0216	0.0426	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0246	0.0485	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0418	0.0814	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0452	0.0879	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0555	0.1077	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0616	0.1192	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0700	0.1351	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.0926	0.1777	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.1348	0.2567	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3756.3744	3512.0145	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.4322	0.8017	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3506.5979	3262.4205	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.7066	1.1640	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	0.9483	1.3980	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3107.1791	2863.0823	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	1.1667	1.7055	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2807.7017	2563.8158	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2757.8128	2513.9714	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	2.2491	3.2219	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2548.3803	2304.7656	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2369.0330	2125.6798	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	2.9749	4.2386	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2309.2944	2066.0465	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2209.7893	1966.7420	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	14.20 Put	800	4.2706	6.0611	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2100.4342	1857.6510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	4.6680	6.6226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2001.1308	1758.6363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1812.8274	1572.0331	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	6.7274	10.5331	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1723.8480	1485.7708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1616.2115	1381.7739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	10.1115	20.2739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1568.0505	1335.1162	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	14.0628	27.3926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	25.1312	46.3938	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	25.8694	47.6243	0.0000	0.0000	40,216	0.00
Mar 2016	ZAUS	15.01 Put	15,000	26.6251	48.8802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	29.0004	52.8040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1150.8166	939.4857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1089.5212	883.1338	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	81.8781	135.9180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	500	83.7405	138.7445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	874.0604	691.1543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	858.5370	677.4968	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	850.8286	670.7283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	843.1578	664.0030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	827.9247	650.6775	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	820.3628	644.0757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	140.7340	0.0000	0.0000	0.0000	31,000	0.00
Mar 2016	ZAUS	15.75 Call	1,000	711.5313	550.1557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	643.9567	492.9020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	187.8567	281.4020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	550.3958	415.0669	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	244.2958	353.5669	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	440.4941	330.0953	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	374.6329	280.8158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	474.4301	635.4057	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	312.0231	232.7846	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	294.4368	219.4254	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	232.6710	172.9565	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	676.5710	861.4565	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	750.3871	941.9592	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	788.3579	982.8645	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	172.3684	127.7253	0.0000	0.0000	31,000	0.00
Mar 2016	ZAUS	17.00 Put	201	866.2684	1066.2253	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	17.18 Call	12,500	138.3414	102.4095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	103.9814	77.2483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	35.8353	25.7123	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.9606	5.7239	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.5881	10.2555	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.1810	11.0120	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.6626	14.1877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3104.8629	2864.9470	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	16.5629	23.3470	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	17.4666	24.4949	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	55.5618	70.5992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	79.0561	97.9788	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	124.6175	154.7134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1795.7495	1583.6721	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1738.8399	1529.9430	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	250	1106.8029	948.4270	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	462.0044	556.1031	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	996.2132	849.3790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	541.4673	645.3460	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	929.4423	790.0393	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	714.8550	838.3011	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	790.1213	668.7157	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	801.9841	934.1750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	971.7595	1117.4916	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	636.6157	536.1328	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	629.7875	530.2586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	593.5372	499.1445	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	361.5760	303.7188	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	348.8817	292.3570	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	331.6200	276.9178	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	264.4825	220.0466	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	16.3504	17.8239	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	121.5666	156.1994	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	845.0682	743.0002	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	785.1484	690.6579	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	411.3075	360.4116	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.4759	15.0542	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	22.6896	19.7054	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	23.6698	22.6839	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	24.8602	32.6263	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	260.3162	309.5962	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	281.5911	333.6682	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	15.00 Put	27,000	287.8510	340.7356	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	354.8565	401.4530	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2238.4444	2028.0339	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.50 Put	69,895	447.5527	504.3138	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	553.9070	621.5099	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	632.4532	714.7000	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	722.3071	814.5755	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	856.0056	959.5060	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	887.2483	993.2313	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	973.2233	1085.7494	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1012.0251	1127.3774	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1466.5711	1607.9401	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	899.2125	807.0066	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	795.7296	714.6371	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	776.3597	697.4710	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	772.1356	693.7281	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	741.3781	666.5087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	721.7469	649.1540	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	641.3540	578.2368	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	633.1665	571.0319	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	623.5313	562.5505	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	601.8005	543.4449	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	582.5361	528.8321	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	571.1023	521.0427	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	551.8410	507.9752	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	494.6234	459.2150	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	486.2544	452.1064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	462.8864	432.2877	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1054.5848	1168.3823	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	627.1633	592.1934	0.0000	0.0000	0	0.00		
			<u>1,729,805</u>					<u>102,216.00</u>	<u>0.00</u>	<u>22507289.00</u>	<u>0.00</u>
Total			2,909,061					173,451.00	1,158,845,908.80	125965419.00	1085539909773.40
Future											
Mar 2016	ZAZW	Future	1	1.3956	1.3625	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
Total			1					0.00	0.00	23399.00	167046491.00

<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>
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Grand Total		3,963,290					193,037.00	1461404345.40	168,934,965	1,515,514,823,210.60
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