



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Feb 2016	DAEU	Future	100	18.1302	18.0909	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	18.1342	18.0949	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.1409	18.1015	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	18.1626	18.1230	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	18.2011	18.1607	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	18.2215	18.1805	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	18.2554	18.2134	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>0.00</u>	<u>0.00</u>	<u>102381.00</u>	<u>1288785645.40</u>
<b>Option</b>											
Feb 2016	DAEU	15.40 Put	100	0.2796	0.3923	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2052.8076	2014.3204	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>
<b>Total</b>			<b>742</b>					<b>0.00</b>	<b>0.00</b>	<b>391981.00</b>	<b>1288785645.40</b>
<b>Future</b>											
Feb 2016	DAGB	Future	163	23.1923	23.4066	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.2059	23.4202	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.2377	23.4519	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	118	23.4137	23.6261	0.0000	0.0000	2	47,310.20		
			<u>452</u>					<u>2.00</u>	<u>47,310.20</u>	<u>35893.00</u>	<u>549484873.30</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	320.6579	281.4167	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	941.5835	1000.3186	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>
<b>Total</b>			<b>24,980</b>					<b>2.00</b>	<b>47,310.20</b>	<b>191974.00</b>	<b>549484873.30</b>
<b>Future</b>											
Feb 2016	DAUS	Future	4,300	16.0468	16.2105	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	369	16.0468	16.2130	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.0545	16.2206	0.0000	0.0000	1,313	21,239,350.60		

<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	924	16.0570	16.2232	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.0866	16.2533	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	306	16.0960	16.2627	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.1179	16.2846	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.1304	16.2970	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.1426	16.3091	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	16.1854	16.3515	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	35	16.1915	16.3576	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	16.2037	16.3697	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	16.2251	16.3909	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,983	16.2374	16.4034	0.0000	0.0000	23	376,388.10
Apr 2016	DAUS	Future	700	16.2528	16.4191	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	16.3236	16.4912	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.3362	16.5037	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.3803	16.5476	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.4087	16.5758	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.6207	16.7868	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.7248	16.8931	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.0320	17.2055	0.0000	0.0000	0	0.00
			<u>16,271</u>					<u>1,336.00</u>	<u>21,615,738.70</u>
									<u>3601431.00</u>
									<u>37480679998.60</u>
<b>Option</b>									
Feb 2016	DAUS	16.01 Call	5,000	101.0426	242.4153	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	10.5065	36.5375	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0127	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	661.2731	820.3260	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	18.7880	29.4357	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2135.2305	2301.8477	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	1.6379	1.3348	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1160.4073	1326.9888	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0154	0.0285	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.3138	0.2647	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1255.9095	1420.0677	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	541.2304	671.5684	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.4121	1.1234	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1503.8629	1669.0243	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	268.6028	350.6114	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	239.0905	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	14.60 Call	10,000	1510.3937	1675.3780	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1500.6286	1665.5255	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1490.8700	1655.6764	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	690.8284	826.6322	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	13.34 Put	17,991	1.8508	1.6404	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1532.2736	1692.3349	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.7785	4.0730	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1252.1414	1401.4444	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1433	0.1153	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	4.7687	4.1121	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1047.2186	1184.2180	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	577.9670	671.8523	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	671.3725	769.2941	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	506.1074	582.2941	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	20.8486	17.3426	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1026.2905	1150.8106	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	291.9202	330.1447	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	396.5474	446.7016	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.1866	1.1356	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	12.1387	10.4496	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	911.3370	1018.9379	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	584.3876	659.4501	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	438.4405	493.4877	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	46.8694	39.4896	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1074.6105	1194.0067	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.4545	3.1015	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	18.8159	15.0038	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	815.7384	900.9588	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	583.9267	643.7285	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.3990	4.8125	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1247.4664	1366.1622	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	104.7082	86.4722	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1054.5124	1155.9266	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	240.7963	201.7826	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	731.3493	795.7289	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.3582	4.4108	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	25.7628	18.5160	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	755.5124	820.6945	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	613.0105	664.5829	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	926.7114	828.1563	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	447.1784	474.7997	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.9631	5.9845	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	29.0701	18.5832	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	703.4465	754.7704	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	612.4421	655.4616	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	15.0631	10.9944	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Aug 2016	DAUS	15.52 Call	2,000	1495.6047	1608.5638	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	11.2057	7.8945	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	31.4976	18.7606	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	659.4070	698.6981	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	605.0072	639.6358	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	50.8726	32.8818	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	817.3495	867.9046	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	259.5788	217.5008	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	505.9948	532.0013	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	15.0284	10.0314	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	28.9154	23.4021	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	644.8035	676.6028	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	611.7736	640.9100	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	17.2765	10.4091	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	25.0514	33.0615	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	626.8028	654.4474	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	611.4427	637.9349	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	17.0105	10.7506	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	37.5519	38.6024	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	610.2251	631.3656	0.0000	0.0000	0	0.00
			<u>409,744</u>					<u>5,000.00</u>	<u>0.00</u>
			<b>Total</b>	<b>426,015</b>				<b>6,336.00</b>	<b>21,615,738.70</b>
									<b>10470592.00</b>
									<b>37480679998.60</b>
<b>Future</b>									
Mar 2016	EUUS	Future	2	1.1281	1.1141	1.1294	1.1288	70	790,460.00
			<u>2</u>					<u>70.00</u>	<u>790,460.00</u>
			<b>Total</b>	<b>2</b>				<b>70.00</b>	<b>790,460.00</b>
									<b>232307.00</b>
									<b>2635734429.00</b>
<b>Future</b>									
Mar 2016	ZAAD	Future	12,945	11.3628	11.5203	0.0000	0.0000	0	0.00
Jun 2016	ZAAD	Future	3,067	11.5131	11.6709	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	750	11.6881	11.8455	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	69	11.8617	12.0243	0.0000	0.0000	0	0.00
			<u>16,831</u>					<u>0.00</u>	<u>0.00</u>
									<b>2759131.00</b>
									<b>22382587948.40</b>
<b>Option</b>									
Mar 2016	ZAAD	9.80 Put	200	1.3102	0.8445	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	971.0196	1125.5142	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	29.6385	17.9002	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	178.4115	260.1453	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	174.2263	254.2238	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	6.0107	9.4437	0.0000	0.0000	0	0.00

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			1,200					0.00	0.00	32377.00	0.00	
		<b>Total</b>	<b>18,031</b>					<b>0.00</b>	<b>0.00</b>	2791508.00	22382587948.40	
<b>Future</b>												
	Mar 2016	ZADK	Future	0	2.4407	2.4351	2.4450	2.4450	60	1,467,600.00		
				0					60.00	1,467,600.00	1125.00	25213884.00
		<b>Total</b>	<b>0</b>						<b>60.00</b>	<b>1,467,600.00</b>	1125.00	25213884.00
<b>Future</b>												
	Mar 2016	ZAEU	Future	77,347	18.2072	18.1669	18.4056	18.1450	1,381	25,206,517.50		
	Jun 2016	ZAEU	Future	41,210	18.5782	18.5330	18.5142	18.5142	2,500	46,357,725.00		
	Sep 2016	ZAEU	Future	9,388	19.0041	18.9546	0.0000	0.0000	6,680	126,561,284.00		
	Dec 2016	ZAEU	Future	5,790	19.4263	19.3792	0.0000	0.0000	0	0.00		
				133,735					10,561.00	198,125,526.50	7963155.00	104537341780.80
<b>Option</b>												
	Mar 2016	ZAEU	13.05 Put	18,000	0.0729	0.0804	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.0992	0.1094	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	0.3626	0.3988	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	0.5133	0.5641	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	1.4463	1.5295	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	3309.2404	3269.0620	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	2.0404	2.1620	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	2.1879	2.3191	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2840.7609	2800.6858	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	3.5609	3.7858	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	2264.5700	2224.7715	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	2215.0669	2175.3058	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	2066.7942	2027.1644	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	1918.9524	1879.4890	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	1356.4586	1321.3910	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	13.8526	14.2407	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	2695.7363	2654.0143	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	250.8404	267.7141	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	357.7337	373.3830	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	1010.4189	984.2852	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	766.1304	746.5104	0.0000	0.0000	0	0.00		
				333,270					0.00	0.00	4636944.00	0.00
		<b>Total</b>	<b>467,005</b>						<b>10,561.00</b>	<b>198,125,526.50</b>	12600099.00	104537341780.80
<b>Future</b>												
	Mar 2016	ZAFR	Future	6,452	16.5919	16.4502	0.0000	0.0000	0	0.00		

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			6,452					0.00	0.00	490851.00	4757257533.60	
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	490851.00	4757257533.60	
<b>Future</b>												
	Mar 2016	ZAGB	Future	38,639	23.2696	23.4834	23.4760	23.3448	4,039	94,828,151.80		
	Jun 2016	ZAGB	Future	3,416	23.6843	23.8973	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	Future	890	24.1571	24.3706	0.0000	0.0000	0	0.00		
				42,945					4,039.00	94,828,151.80	5401894.00	83777938207.30
<b>Option</b>												
	Mar 2016	ZAGB	20.75 Put	21,300	17.5068	14.5113	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	132.6643	97.7949	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	519.8105	416.8591	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	339.5521	403.3816	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	103.2359	125.6594	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	906.9058	987.7011	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	398.6672	438.5907	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	98.5597	92.4370	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	23.01 Put	783	972.6291	889.6890	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	26.94 Call	783	1137.4974	1196.1283	0.0000	0.0000	0	0.00		
				56,749					0.00	0.00	1605745.00	0.00
		<b>Total</b>		<b>99,694</b>					<b>4,039.00</b>	<b>94,828,151.80</b>	7007639.00	83777938207.30
<b>Future</b>												
	Jun 2016	ZAHK	Future	3,381	2.1062	2.1289	0.0000	0.0000	0	0.00		
				3,381					0.00	0.00	3381.00	74030376.00
		<b>Total</b>		<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	3381.00	74030376.00
<b>Future</b>												
	Mar 2016	ZAJY	Future	5,671	0.1404	0.1406	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1433	0.1434	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	947	0.1466	0.1468	0.0000	0.0000	0	0.00		
				11,206					0.00	0.00	711005.00	7374596690.70
		<b>Total</b>		<b>11,206</b>					<b>0.00</b>	<b>0.00</b>	711005.00	7374596690.70
<b>Future</b>												
	Mar 2016	ZAKS	Future	1,266	0.1574	0.1590	0.0000	0.0000	0	0.00		
				1,266					0.00	0.00	12853.00	167326730.00
		<b>Total</b>		<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12853.00	167326730.00
<b>Future</b>												
	Mar 2016	ZAUM	Future	1,160	16.1396	16.3061	16.3114	16.2292	16	26,021,830.00		

<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>
Jun 2016	ZAUM	Future	194	16.4213	16.5883	16.5529	16.5529	5	8,276,450.00
Sep 2016	ZAUM	Future	101	16.7382	16.9068	0.0000	0.0000	0	0.00
Dec 2016	ZAUM	Future	20	17.0496	17.2233	0.0000	0.0000	0	0.00
			<u>1,475</u>					<u>21.00</u>	<u>34,298,280.00</u>
	<b>Total</b>		<b>1,475</b>					<b>21.00</b>	<b>34,298,280.00</b>
									117368.00
									126960526730.00
									121891.00
									126960526730.00
<b>Future</b>									
Mar 2016	ZAUS	Future	931,892	16.1396	16.3061	16.3343	16.1307	42,020	682,495,476.90
Jun 2016	ZAUS	Future	109,156	16.4213	16.5883	16.5590	16.4474	9,005	148,983,413.00
Sep 2016	ZAUS	Future	123,497	16.7382	16.9068	16.8200	16.8200	3,723	62,951,762.00
Dec 2016	ZAUS	Future	14,403	17.0496	17.2233	0.0000	0.0000	0	0.00
			<u>1,178,948</u>					<u>54,748.00</u>	<u>894,430,651.90</u>
									103512878.00
									1086434340425.30
<b>Option</b>									
Mar 2016	ZAUS	11.55 Put	42,370	0.0239	0.0216	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0274	0.0246	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0468	0.0418	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0506	0.0452	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0625	0.0555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0694	0.0616	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0790	0.0700	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1049	0.0926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.1536	0.1348	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3589.9161	3756.3744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.5013	0.4322	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3340.1787	3506.5979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.7926	0.7066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.9984	0.9483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2940.7657	3107.1791	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.2799	1.1667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2641.4678	2807.7017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2591.6226	2757.8128	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	2.7907	2.2491	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2382.4364	2548.3803	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2203.4102	2369.0330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	3.8738	2.9749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2143.8089	2309.2944	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2044.5753	2209.7893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	5.8917	4.2706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1935.5926	2100.4342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	6.5264	4.6680	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1836.7110	2001.1308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1649.4958	1812.8274	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.50 Put	2,500	9.8958	6.7274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1561.9097	1723.8480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1456.9455	1616.2115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	17.3455	10.1115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1409.7482	1568.0505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	23.3161	14.0628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	39.3049	25.1312	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	40.3445	25.8694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	41.4059	26.6251	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	44.7237	29.0004	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1005.7400	1150.8166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	947.2989	1089.5212	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	116.0267	81.8781	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	500	118.5635	83.7405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	24,756	747.0055	874.0604	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	15.55 Call	10,000	732.7431	858.5370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	725.6728	850.8286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	718.6429	843.1578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	704.7047	827.9247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	697.7967	820.3628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	191.3894	140.7340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	599.1603	711.5313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	538.7008	643.9567	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	249.1008	187.8567	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	456.0577	550.3958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	316.4577	244.2958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	361.8842	440.4941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	308.0926	374.6329	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	581.3184	474.4301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	255.4011	312.0231	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	240.7009	294.4368	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	189.4208	232.6710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	799.8208	676.5710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	878.2480	750.3871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	918.3701	788.3579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	139.7156	172.3684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1000.1156	866.2684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	111.6456	138.3414	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	83.7335	103.9814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	28.3528	35.8353	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.7578	4.9606	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.1811	8.5881	0.0000	0.0000	0	0.00



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Jun 2016	ZAUS	13.00 Put	750	10.9134	9.1810	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.0221	10.6626	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2944.3539	3104.8629	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	23.0539	16.5629	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	24.1847	17.4666	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	69.4326	55.5618	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	96.1971	79.0561	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	150.0325	124.6175	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1658.1740	1795.7495	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	175.7726	0.0000	0.0000	0.0000	35,000	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1603.9607	1738.8399	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	250	1011.7442	1106.8029	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	538.3338	462.0044	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	909.8908	996.2132	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	625.1537	541.4673	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	848.6804	929.4423	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	812.6717	714.8550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	722.2719	790.1213	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	905.9785	801.9841	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1084.7596	971.7595	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	582.9342	636.6157	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	576.7313	629.7875	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	543.8231	593.5372	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	334.6309	361.5760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	322.9383	348.8817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	306.2679	331.6200	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	244.5794	264.4825	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	21.7304	16.3504	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	152.3422	121.5666	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	798.6477	845.0682	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	743.6372	785.1484	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	395.2948	411.3075	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.7743	13.4759	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	25.0108	22.6896	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	25.4759	23.6698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	32.4957	24.8602	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	303.3704	260.3162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	326.9150	281.5911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	333.8267	287.8510	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	400.3942	354.8565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2116.3029	2238.4444	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	502.2003	447.5527	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.80 Put	10,000	618.0679	553.9070	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	706.4591	632.4532	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	804.7272	722.3071	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	947.3644	856.0056	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	980.5600	887.2483	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1071.6557	973.2233	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1112.6574	1012.0251	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1586.2803	1466.5711	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	865.0555	899.2125	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	767.8776	795.7296	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	749.7641	776.3597	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	745.8143	772.1356	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	717.0502	741.3781	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	698.6849	721.7469	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	623.4488	641.3540	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	615.7873	633.1665	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	606.7617	623.5313	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	586.4076	601.8005	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	568.3597	582.5361	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	559.3782	571.1023	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	545.2961	551.8410	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	492.5663	494.6234	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	484.8517	486.2544	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	463.3156	462.8864	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1152.1153	1054.5848	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	629.1493	627.1633	0.0000	0.0000	0	0.00		
			<u>1,764,561</u>					<u>40,000.00</u>	<u>0.00</u>	<u>22547289.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,943,509</b>					<b>94,748.00</b>	<b>894,430,651.90</b>	<b>126060167.00</b>	<b>1086434340425.30</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3805	1.3956	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>
		<b>Total</b>	<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23399.00</b>	<b>167046491.00</b>
	<b>Grand Total</b>		<b>4,003,759</b>					<b>115,837.00</b>	<b>1245603719.10</b>	<b>169,050,802</b>	<b>1,516,760,426,929.70</b>