



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2016	DAEU	Future	100	17.9356	17.8093	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	17.9397	17.8133	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.9463	17.8197	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.9650	17.8386	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	18.0021	17.8752	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	18.0215	17.8944	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.0539	17.9269	0.0000	0.0000	0	0.00
			<u>542</u>					<u>0.00</u>	<u>0.00</u>
									<u>102 381.00</u>
									<u>1 288 785 645.40</u>
<b>Option</b>									
Feb 2016	DAEU	15.40 Put	100	0.2226	0.3912	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1858.2489	1732.8862	0.0000	0.0000	0	0.00
			<u>200</u>					<u>0.00</u>	<u>0.00</u>
									<u>289 600.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>742</b>					<b>0.00</b>	<b>0.00</b>
									<b>391 981.00</b>
									<b>1 288 785 645.40</b>
<b>Future</b>									
Feb 2016	DAGB	Future	163	23.0337	22.7188	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	23.0466	22.7314	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	23.0768	22.7607	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	121	23.2510	22.9298	0.0000	0.0000	1	23,162.20
			<u>455</u>					<u>1.00</u>	<u>23,162.20</u>
									<u>35 896.00</u>
									<u>549 554 906.30</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	359.5693	442.5519	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	895.4813	813.2733	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>24,983</b>					<b>1.00</b>	<b>23,162.20</b>
									<b>191 977.00</b>
									<b>549 554 906.30</b>
<b>Future</b>									
Feb 2016	DAUS	Future	0	15.9025	15.7209	0.0000	0.0000	1,513	24,032,289.10
Feb 2016	DAUS	Future	4,330	15.9055	15.7209	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	924	15.9055	15.7209	0.0000	0.0000	62	977,926.00

<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	392	15.9292	15.7397	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	306	15.9381	15.7484	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	15.9589	15.7686	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.9708	15.7802	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.9827	15.7917	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	16.0254	15.8331	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	359	16.0315	15.8390	0.0000	0.0000	324	5,162,166.00
Apr 2016	DAUS	Future	140	16.0437	15.8509	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	16.0651	15.8716	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,991	16.0773	15.8834	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.0924	15.8983	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	500	16.1190	15.9253	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	16.1338	16.7034	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.1603	15.9673	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.1722	15.9793	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	338	16.2156	16.0220	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.2435	16.0494	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.4515	16.2536	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.5526	16.3541	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.8511	16.6493	0.0000	0.0000	0	0.00
			<u>12,542</u>					<u>1,899.00</u>	<u>30,172,381.10</u>
									<u>3 612 626.00</u>
									<u>37 658 443 074.50</u>
<b>Option</b>									
Feb 2016	DAUS	13.93 Call	3,600	1978.8662	1790.0616	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	0.9985	2.1990	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1003.1029	818.2938	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	201.7812	0.0000	0.0000	0.0000	2,000	0.00
Feb 2016	DAUS	11.80 Put	250	0.0000	0.0268	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.3315	0.6287	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1096.9449	914.7643	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	404.7390	296.8531	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	0.8146	3.0514	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1348.2674	1164.0271	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	181.4177	130.9811	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	159.5463	115.7786	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1355.6112	1172.4512	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1345.8764	1162.8913	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1336.1473	1153.3412	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	554.8239	432.4512	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	1.3680	2.3032	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1374.8532	1199.6516	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	5.0892	6.9177	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1104.7533	949.8345	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	11.80 Put	250	0.1925	0.3344	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.6506	7.4058	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	912.4237	778.5782	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	478.6325	395.6641	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	568.3674	475.7423	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	421.8997	352.7856	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	24.4616	32.7968	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	908.4939	785.9303	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	236.8479	198.5793	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	332.4445	282.2788	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.5519	1.9904	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	15.6615	20.3373	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	804.7030	696.0263	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	503.2507	430.7625	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	370.5334	315.3625	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	60.0377	74.6239	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	964.6955	847.0746	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.2033	4.5553	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	25.5872	31.8896	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	727.2260	638.8088	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	512.8470	448.7199	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	6.5509	7.1141	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1135.0465	1011.7991	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	130.6045	160.7912	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	956.5757	848.6488	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	288.7028	341.1582	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	657.6874	583.6205	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.1343	6.5417	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	31.7820	40.6268	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	681.1440	605.5035	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	547.8263	487.1103	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1018.9614	1132.8963	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	397.2363	356.4281	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	8.1444	8.6231	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	35.7773	46.8078	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	638.5241	573.6766	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	553.8110	498.2141	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	14.1620	15.7375	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1391.8835	1259.7505	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.8494	11.3323	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	35.8446	48.7093	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	602.0120	546.6209	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Aug 2016	DAUS	17.93 Call	150	550.8625	500.8007	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.78 Put	48,990	65.0328	79.2916	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.30 Call	48,990	751.8553	683.5343	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	14.95 Put	1,000	313.9932	357.3369	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.71 Call	1,000	458.2738	417.9424	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	14.3373	14.6711	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	47.5196	50.5039	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	591.9582	540.2967	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	559.2914	510.7268	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	16.0397	17.5097	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	55.8572	63.1848	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	576.0638	529.3290	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	561.5933	516.2029	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	17.4795	19.6414	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	64.5307	73.2500	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	564.2698	521.9404	0.0000	0.0000	0	0.00	
			<u>396,244</u>					<u>2,000.00</u>	<u>0.00</u>	<u>6 876 161.00</u>
	<b>Total</b>		<b>408,786</b>					<b>3,899.00</b>	<b>30,172,381.10</b>	<b>10 488 787.00</b>
										<b>37 658 443 074.50</b>
<b>Future</b>										
Mar 2016	EUUS	Future	2	1.1268	1.1323	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232 307.00</u>
	<b>Total</b>		<b>2</b>					<b>0.00</b>	<b>0.00</b>	<b>2 635 734 429.00</b>
<b>Future</b>										
Mar 2016	ZAAD	Future	13,303	11.2869	11.1944	11.3199	11.2445	1,693	19,104,051.70	
Jun 2016	ZAAD	Future	3,067	11.4314	11.3381	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	600	11.6017	11.5066	11.6214	11.5806	665	7,722,364.00	
Dec 2016	ZAAD	Future	69	11.7685	11.6737	11.8297	11.7787	500	5,902,100.00	
			<u>17,039</u>					<u>2,858.00</u>	<u>32,728,515.70</u>	<u>2 762 999.00</u>
	<b>Total</b>		<b>18,239</b>					<b>2,858.00</b>	<b>32,728,515.70</b>	<b>22 426 756 850.10</b>
<b>Option</b>										
Mar 2016	ZAAD	9.80 Put	200	0.5873	1.6321	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	892.6697	806.0536	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	26.1636	48.5574	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	122.7688	101.5674	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	119.2166	98.6161	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	2.9254	3.0305	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32 377.00</u>
	<b>Total</b>		<b>18,239</b>					<b>2,858.00</b>	<b>32,728,515.70</b>	<b>2 795 376.00</b>
										<b>22 426 756 850.10</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZACR	Future	22,550	2.4588	2.4246	0.0000	0.0000	0	0.00		
			<u>22,550</u>					0.00	0.00	86 204.00	1 952 214 746.00
		<b>Total</b>	<b>22,550</b>					<b>0.00</b>	<b>0.00</b>	86 204.00	1 952 214 746.00
<b>Future</b>											
Mar 2016	ZAEU	Future	76,851	18.0054	17.8774	18.0559	17.8863	1,487	26,646,556.90		
Jun 2016	ZAEU	Future	42,022	18.3699	18.2409	18.3181	18.2504	515	9,402,071.50		
Sep 2016	ZAEU	Future	9,388	18.7821	18.6525	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	5,252	19.1914	19.0601	0.0000	0.0000	0	0.00		
			<u>133,513</u>					2,002.00	36,048,628.40	7 970 659.00	104 674 373 514.00
<b>Option</b>											
Mar 2016	ZAEU	13.05 Put	18,000	0.0874	0.1283	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.1247	0.1795	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.5407	0.7222	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.7955	1.0436	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	2.0917	2.4123	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	3108.2427	2980.6835	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	2.8427	3.2835	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	3.0262	3.4969	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	2640.1008	2512.8539	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	4.7008	5.4539	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	2064.6075	1938.1882	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	2015.1894	1888.8830	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1867.2088	1742.6429	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1722.2956	1601.0739	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	1180.0845	1076.9279	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	14.8460	16.6962	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	2510.1278	2393.2198	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	327.9000	337.1913	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	441.5640	458.4893	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	927.6042	896.2879	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	700.7258	679.9778	0.0000	0.0000	0	0.00		
			<u>333,270</u>					0.00	0.00	4 636 944.00	0.00
		<b>Total</b>	<b>466,783</b>					<b>2,002.00</b>	<b>36,048,628.40</b>	12 607 603.00	104 674 373 514.00
<b>Future</b>											
Mar 2016	ZAFR	Future	6,657	16.3786	16.2101	0.0000	0.0000	0	0.00		
			<u>6,657</u>					0.00	0.00	491 841.00	4 773 450 948.60
		<b>Total</b>	<b>6,657</b>					<b>0.00</b>	<b>0.00</b>	491 841.00	4 773 450 948.60

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Mar 2016	ZAGB	Future	38,737	23.1072	22.7902	23.1889	22.9800	1,450	33,461,826.00		
Jun 2016	ZAGB	Future	4,021	23.5158	23.1940	23.3939	23.3900	400	9,356,780.00		
Sep 2016	ZAGB	Future	900	23.9810	23.6528	0.0000	0.0000	0	0.00		
			<u>43,658</u>					<u>1,850.00</u>	<u>42,818,606.00</u>	<u>5 407 886.00</u>	<u>83 916 991 275.80</u>
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	18.4014	34.1414	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	148.5113	244.6099	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	577.2628	780.1828	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	270.3271	210.4360	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	73.8356	58.4333	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	844.5578	743.4015	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	367.2439	321.3871	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	104.5545	117.7644	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1048.9623	1190.7152	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	1087.9660	1001.0816	0.0000	0.0000	0	0.00		
			<u>56,749</u>					<u>0.00</u>	<u>0.00</u>	<u>1 605 745.00</u>	<u>0.00</u>
		<b>Total</b>	<b>100,407</b>					<b>1,850.00</b>	<b>42,818,606.00</b>	<b>7 013 631.00</b>	<b>83 916 991 275.80</b>
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.0860	2.0596	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>	<b>3 381.00</b>	<b>74 030 376.00</b>
<b>Future</b>											
Mar 2016	ZAJY	Future	6,575	0.1420	0.1404	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1449	0.1433	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	947	0.1482	0.1466	0.0000	0.0000	0	0.00		
			<u>12,110</u>					<u>0.00</u>	<u>0.00</u>	<u>712 714.00</u>	<u>7 398 798 502.00</u>
		<b>Total</b>	<b>12,110</b>					<b>0.00</b>	<b>0.00</b>	<b>712 714.00</b>	<b>7 398 798 502.00</b>
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1562	0.1543	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>	<b>12 853.00</b>	<b>167 326 730.00</b>
<b>Future</b>											
Mar 2016	ZAUM	Future	1,127	15.9798	15.7889	16.0276	15.8445	77	122,696,070.00		
Jun 2016	ZAUM	Future	212	16.2560	16.0616	16.2965	16.1952	20	32,535,750.00		
Sep 2016	ZAUM	Future	122	16.5657	16.3671	16.5716	16.4326	4	6,586,940.00		
Dec 2016	ZAUM	Future	20	16.8681	16.6660	0.0000	0.0000	0	0.00		
			<u>1,481</u>					<u>101.00</u>	<u>161,818,760.00</u>	<u>117 616.00</u>	<u>127 358 900 500.00</u>

<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>		
<b>Total</b>			<b>1,481</b>					<b>101.00</b>	<b>161,818,760.00</b>	122 139.00	127 358 900 500.00
<b>Future</b>											
Mar 2016	ZAUS	Future	925,426	15.9798	15.7889	16.0400	15.8252	77,678	1,236,747,360.90		
Jun 2016	ZAUS	Future	173,571	16.2560	16.0616	16.3000	16.1150	25,413	411,127,684.50		
Sep 2016	ZAUS	Future	135,199	16.5657	16.3671	16.5637	16.5637	30	496,911.00		
Dec 2016	ZAUS	Future	14,703	16.8681	16.6660	0.0000	0.0000	300	5,046,660.00		
			<b>1,248,899</b>					<b>103,421.00</b>	<b>1,653,418,616.40</b>	<b>103 831 482.00</b>	<b>1 091 556 872 342.50</b>
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0282	0.0517	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0315	0.0582	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0486	0.0928	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0518	0.0995	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0616	0.1197	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0671	0.1312	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0747	0.1471	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.0946	0.1892	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.1303	0.2657	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3430.0413	3239.4085	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.3607	0.7258	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3180.2011	2989.6944	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.5180	0.9976	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	0.6706	1.2566	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2780.5978	2590.3685	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	0.8860	1.6137	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2481.1544	2291.2688	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2431.2814	2241.4698	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	2.1284	3.5784	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2221.9677	2032.5391	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2042.8239	1853.8448	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	3.0810	5.0311	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1983.1836	1794.3874	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1883.8874	1695.4408	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	4.9483	7.8272	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1774.8443	1587.0201	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	5.5553	9.7287	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1675.9218	1490.4979	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1491.0909	1310.5603	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	11.2909	21.6603	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1405.0536	1227.3649	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1301.4119	1127.9160	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	21.6119	39.0160	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	14.75 Call	29,370	1254.9501	1083.6369	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	29.1479	51.0960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	49.2625	81.8334	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	50.5648	83.7670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	51.8949	85.7937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	56.0489	92.0955	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	862.9652	720.3306	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	807.9548	670.7471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	145.4011	213.8933	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	620.4916	504.9229	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	607.2446	493.3996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	600.6873	487.7048	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	594.1721	482.0545	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	581.2750	470.8876	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	574.8934	465.3710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	233.7137	323.7499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	484.5040	387.9446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	429.8575	342.7379	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	300.0575	403.8379	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	357.2438	284.1810	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	377.4438	495.2810	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	278.0330	219.4765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	231.9033	182.2570	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	670.6993	818.2158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	187.5205	146.7744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	175.3051	137.0638	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	133.3735	103.4844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	903.5735	1064.5844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	986.0397	1150.7809	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1028.0988	1194.5494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	93.5258	72.2005	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1113.7258	1283.3005	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	72.1141	55.5190	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	51.5449	39.5470	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	13.6277	10.4830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.8790	7.4071	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	11.7294	13.8055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.5227	16.1907	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	17.8282	22.7881	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2785.3373	2598.5000	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	29.3373	36.9000	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	30.7736	38.6464	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>
Jun 2016	ZAUS	14.25 Put	3,000	87.3863	106.0915	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	120.2365	145.6042	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	186.3725	226.5187	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1531.4556	1380.2265	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	215.4919	260.2094	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1479.2351	1330.7272	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	917.6669	814.3197	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	612.3874	707.9321	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	821.3989	727.3244	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	703.8419	807.7191	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	763.6495	676.1334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	754.9200	863.2165	0.0000	0.0000	15,300	0.00
Jun 2016	ZAUS	16.50 Put	300	901.0560	1019.0723	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	646.1419	570.9190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	998.2121	1121.9169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1183.4257	1316.8366	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	516.5250	455.8991	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	510.7692	450.8755	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	480.3065	424.2685	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	287.4746	252.8256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	276.4134	243.1445	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	261.3830	230.0046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	206.0670	181.7320	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	25.6086	28.6667	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	195.1140	228.6755	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	735.4771	670.8458	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	683.8504	624.1143	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	355.4002	326.3547	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.7414	19.4591	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	37.0017	38.6214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	45.6634	50.7285	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	60.2497	67.8152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	375.5358	417.7776	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	396.3581	440.5029	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	402.4378	447.1340	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	466.5167	516.8314	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2004.6721	1858.7118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	573.8579	632.9664	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	698.4222	772.4459	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	794.2622	874.6863	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	896.3524	983.0963	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1043.6773	1138.7566	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	16.53 Put	725	1077.8442	1174.7435	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1171.4022	1272.7039	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1213.4228	1316.1478	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1697.5291	1819.7346	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	807.4919	747.0618	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	715.9098	663.2894	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	698.8525	647.7067	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	695.1304	644.3101	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	668.0479	619.5952	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	650.7588	603.8253	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	579.9796	542.1528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	572.7712	536.9785	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	564.2872	530.9014	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	547.9028	517.2499	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	534.4053	505.2033	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	526.4182	498.0797	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	512.9929	486.1119	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	462.6688	441.3310	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	455.2950	434.7818	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	434.6875	412.6116	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1250.5558	1349.7569	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	591.0112	567.1066	0.0000	0.0000	0	0.00		
			<u>1,772,355</u>					<u>15,300.00</u>	<u>0.00</u>	<u>22 568 339.00</u>	<u>0.00</u>
<b>Total</b>			<b>3,021,254</b>					<b>118,721.00</b>	<b>1,653,418,616.40</b>	<b>126 399 821.00</b>	<b>1 091 556 872 342.50</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3685	1.3640	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23 399.00</u>	<u>167 046 491.00</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>4,088,642</b>					<b>129,432.00</b>	<b>1 957 028 669.80</b>	<b>169,458,124</b>	<b>1,523,533,539,498.50</b>