



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	11.6769	11.2839	0.0000	0.0000	3	34,786.50		
			3					3.00	34,786.50	77006.00	729656042.60
		<b>Total</b>	<b>3</b>					<b>3.00</b>	<b>34,786.50</b>	146006.00	729656042.60
<b>Future</b>											
Feb 2016	DAEU	Future	34	18.2958	17.7195	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.3385	17.7566	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
<b>Option</b>											
Jan 2016	DAEU	14.85 Call	1,000	3325.8643	2748.2952	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	3255.9077	2678.4094	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	1.2948	2.4534	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2671.0949	2097.6961	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	9.1020	9.2467	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	2226.2078	1657.1713	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		<b>Total</b>	<b>2,439</b>					<b>0.00</b>	<b>0.00</b>	389247.00	1275465246.90
<b>Future</b>											
Jan 2016	DAGB	Future	15	24.2530	23.5349	0.0000	0.0000	10	241,375.00		
Feb 2016	DAGB	Future	163	24.4351	23.7258	0.0000	0.0000	3	73,158.00		
Feb 2016	DAGB	Future	56	24.4504	23.7389	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	24.4860	23.7695	0.0000	0.0000	0	0.00		
			284					13.00	314,533.00	35504.00	540256748.70
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	236.6584	303.2835	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1551.0037	1213.4987	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		<b>Total</b>	<b>24,812</b>					<b>13.00</b>	<b>314,533.00</b>	191585.00	540256748.70

<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>Future</b>									
Jan 2016	DAUS	Future	4,393	16.6470	16.1541	0.0000	0.0000	9	149,184.00
Jan 2016	DAUS	Future	1,176	16.6470	16.1541	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	16.6868	16.1991	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.7256	16.2429	0.0000	0.0000	3	50,028.00
Feb 2016	DAUS	Future	392	16.7716	16.2849	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.7821	16.2939	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	253	16.8065	16.3149	0.0000	0.0000	66	1,112,443.20
Mar 2016	DAUS	Future	272	16.8205	16.3269	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	16.8342	16.3390	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	16.9343	16.4357	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	17.0254	16.5235	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	17.0840	16.5799	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	17.1133	16.6081	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.4167	16.9235	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.7519	17.2284	0.0000	0.0000	0	0.00
			<u>8,491</u>					<u>78.00</u>	<u>1,311,655.20</u>
									<u>3513941.00</u>
									<u>36028892184.60</u>
<b>Option</b>									
Jan 2016	DAUS	15.63 Call	5,000	1017.6444	534.5504	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.64 Call	5,000	1012.7018	542.5586	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	0.4383	0.7278	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	1.2541	1.9623	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	1.6383	2.5061	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1651.7437	1162.1281	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	2.1437	3.2281	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	1027.4060	569.9564	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	873.4734	445.1459	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	725.1425	336.2930	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	1031.8210	581.9706	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.6903	0.6275	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2204.8720	1718.3735	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1380.2404	907.2243	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	1.5946	1.3746	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2430.1502	1942.9589	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	4.7873	6.2875	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	869.9808	498.4500	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0333	0.0336	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1378.5476	929.7629	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	485.5563	0.0000	0.0000	0.0000	10,000	0.00
Feb 2016	DAUS	13.93 Call	3,600	2824.5898	2339.9010	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Feb 2016	DAUS	14.30 Put	100	12.0120	10.1343	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1864.2551	1388.5510	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.3202	0.1431	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	5.4728	4.5111	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1958.3835	1478.5394	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1244.5749	826.4966	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	10.6768	9.3187	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2207.0180	1718.0772	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2215.9810	1726.4374	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2206.3143	1716.8145	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2196.6511	1707.1979	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	7.1724	7.8163	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2246.1063	1756.0616	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	12.1632	14.5184	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1957.3932	1485.5318	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	2.3415	1.5562	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	10.2160	12.6396	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1735.2620	1286.4602	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1189.9509	813.9039	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	1290.5347	902.2904	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	10,000	1180.1812	814.5241	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	10,000	1069.2107	724.8775	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	25.6387	32.9505	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1691.4190	1258.6686	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	4.3539	3.6090	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	14.1645	17.6645	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1547.1925	1135.4182	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1132.0976	793.3380	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	47.7598	64.2696	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1723.6377	1301.2710	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	5.7118	5.1189	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	17.2963	22.0770	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1376.9628	1019.4227	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1069.1276	767.3820	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.1570	7.1804	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1889.4253	1464.5793	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	86.0714	120.9538	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1661.3042	1261.7322	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	190.0759	256.2676	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1224.3802	911.3523	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	7.5428	6.9874	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.8297	22.5248	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	DAUS	16.62 Call	250	1250.3166	935.2331	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	1058.8730	779.1217	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	9.5974	9.3336	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	22.3605	22.7716	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	1146.2524	866.0870	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	1021.6713	764.8957	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	19.1627	14.6428	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2115.0128	1703.6195	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.9725	12.1360	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	29.2677	22.3713	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1052.1979	804.9219	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	975.9803	744.1512	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1078.7433	831.7176	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	34.0441	43.2590	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1249.6459	974.4104	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	188.2601	259.3074	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	823.2168	629.8169	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.9200	13.4825	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	36.3809	29.7266	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	998.7612	777.7365	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	953.3415	741.0434	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.4660	13.0617	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	43.6771	38.3006	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	960.4013	753.7881	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	940.4157	736.9891	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.6146	13.1442	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	48.1215	40.9287	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	932.2357	730.7522	0.0000	0.0000	0	0.00		
			<u>448,286</u>					<u>10,000.00</u>	<u>0.00</u>	<u>6643603.00</u>	<u>0.00</u>
<b>Total</b>			<b>456,777</b>					<b>10,078.00</b>	<b>1,311,655.20</b>	10157544.00	36028892184.60
<b>Future</b>											
Mar 2016	EUUS	Future	6,335	1.0914	1.0886	1.0905	1.0905	50	545,025.00		
			<u>6,335</u>					<u>50.00</u>	<u>545,025.00</u>	<u>221920.00</u>	<u>2521683427.00</u>
<b>Total</b>			<b>6,335</b>					<b>50.00</b>	<b>545,025.00</b>	221920.00	2521683427.00
<b>Future</b>											
Mar 2016	ZAAD	Future	14,054	11.7701	11.3746	11.7590	11.6562	535	6,274,386.00		
Jun 2016	ZAAD	Future	2,789	11.9275	11.5256	11.7892	11.7892	150	1,768,380.00		
Sep 2016	ZAAD	Future	500	12.0912	11.6996	0.0000	0.0000	0	0.00		
			<u>17,343</u>					<u>685.00</u>	<u>8,042,766.00</u>	<u>2751918.00</u>	<u>22299033636.50</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAAD	9.80 Put	200	10.1839	14.3247	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1398.8811	1025.7786	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	64.6649	124.6632	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	581.2718	338.6797	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	574.9374	334.3377	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	131.1157	63.1952	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>
	<b>Total</b>		<b>18,543</b>					<b>685.00</b>	<b>8,042,766.00</b>	<b>2784295.00</b>
										<b>22299033636.50</b>
<b>Future</b>										
Mar 2016	ZACA	Future	2	11.9241	11.5718	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>42423.00</u>
	<b>Total</b>		<b>2</b>					<b>0.00</b>	<b>0.00</b>	<b>42423.00</b>
										<b>358328617.70</b>
<b>Future</b>										
Mar 2016	ZACR	Future	158	2.5022	2.4168	0.0000	0.0000	0	0.00	
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>56887.00</u>
	<b>Total</b>		<b>158</b>					<b>0.00</b>	<b>0.00</b>	<b>56887.00</b>
										<b>1234459165.00</b>
<b>Future</b>										
Mar 2016	ZAEU	Future	66,987	18.3684	17.7825	18.5342	18.1699	711	13,017,348.70	
Jun 2016	ZAEU	Future	9,122	18.7446	18.1448	18.6343	18.6343	5	93,171.50	
Sep 2016	ZAEU	Future	6,030	19.1459	18.5584	19.0517	19.0517	10	190,517.00	
Dec 2016	ZAEU	Future	4,500	19.5981	18.9701	0.0000	0.0000	0	0.00	
			<u>86,639</u>					<u>726.00</u>	<u>13,301,037.20</u>	<u>7810261.00</u>
										<b>101713161003.20</b>
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	1.3208	1.2691	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	1.5802	1.6062	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	3.3877	4.3002	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	4.1693	5.5929	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	7.9787	11.1688	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	3479.7886	2897.9358	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	11.3886	15.4358	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	12.2443	16.4710	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	3018.3646	2438.2297	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	19.9646	25.7297	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	2457.5595	1881.2757	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	2409.8595	1834.0668	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	2267.5546	1700.4182	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	2126.5892	1570.5619	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.76 Call	0	1717.6468	1200.8373	0.0000	0.0000	1,275	0.00	

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Mar 2016	ZAEU	16.90 Call	19,500	1602.2802	1098.1734	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.5568	18.2520	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2878.2292	2324.7662	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	308.4363	343.1973	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	417.2096	467.9490	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	1222.0354	907.3323	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	964.6472	702.3629	0.0000	0.0000	0	0.00	
			333,270					1,275.00	0.00	4636944.00
		<b>Total</b>	<b>419,909</b>					<b>2,001.00</b>	<b>13,301,037.20</b>	12447205.00
										101713161003.20
<b>Future</b>										
Mar 2016	ZAFR	Future	6,452	16.9284	16.4030	16.9500	16.8648	4	67,593.60	
			6,452					4.00	67,593.60	490851.00
		<b>Total</b>	<b>6,452</b>					<b>4.00</b>	<b>67,593.60</b>	490851.00
										4757257533.60
<b>Future</b>										
Mar 2016	ZAGB	Future	32,437	24.5216	23.8001	24.6192	24.3000	497	12,158,633.10	
Jun 2016	ZAGB	Future	2,296	24.9619	24.2248	24.8330	24.8330	10	248,330.00	
Sep 2016	ZAGB	Future	225	25.4223	24.7034	25.2941	25.2941	5	126,470.50	
			34,958					512.00	12,533,433.60	5376117.00
		<b>Total</b>								83165902484.30
<b>Option</b>										
Mar 2016	ZAGB	20.75 Put	21,300	44.2017	58.8491	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	115.1998	198.3257	0.0000	0.0000	6,000	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	337.4059	538.0811	0.0000	0.0000	4,000	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	1201.9058	787.7968	0.0000	0.0000	1,300	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	619.2003	377.2587	0.0000	0.0000	7,800	0.00	
			50,500					19,100.00	0.00	1593450.00
		<b>Total</b>	<b>85,458</b>					<b>19,612.00</b>	<b>12,533,433.60</b>	6969567.00
										83165902484.30
<b>Future</b>										
Mar 2016	ZAJY	Future	6,998	0.1433	0.1384	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1462	0.1412	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706082.00
		<b>Total</b>	<b>11,586</b>					<b>0.00</b>	<b>0.00</b>	706082.00
										7306022642.00
<b>Future</b>										
Mar 2016	ZAKS	Future	1,266	0.1626	0.1580	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12853.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12853.00
										167326730.00

<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	ZAUM	Future	1,054	16.8309	16.3359	16.7703	16.7703	55	92,222,650.00
Jun 2016	ZAUM	Future	116	17.1263	16.6206	0.0000	0.0000	0	0.00
Sep 2016	ZAUM	Future	75	17.4288	16.9365	0.0000	0.0000	0	0.00
			<u>1,245</u>					<u>55.00</u>	<u>92,222,650.00</u>
		<b>Total</b>	<b>1,245</b>					<b>55.00</b>	<b>92,222,650.00</b>
									115317.00
									123553582190.00
									119840.00
									123553582190.00
<b>Future</b>									
Mar 2016	ZAUS	Future	1,000,845	16.8309	16.3359	16.9612	16.6800	44,273	743,939,110.90
Jun 2016	ZAUS	Future	57,474	17.1263	16.6206	17.2083	17.0136	16,620	284,145,531.00
Sep 2016	ZAUS	Future	33,694	17.4288	16.9365	0.0000	0.0000	10	168,348.00
Dec 2016	ZAUS	Future	10,423	17.7721	17.2456	17.8980	17.6763	2,005	35,852,581.50
			<u>1,102,436</u>					<u>62,908.00</u>	<u>1,064,105,571.40</u>
									101940072.00
									1060231715298.50
<b>Option</b>									
Mar 2016	ZAUS	11.55 Put	42,370	0.7327	0.4047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.8274	0.4417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	1.3251	0.6248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	1.3691	0.6578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	1.4929	0.7542	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	1.5588	0.8073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	1.6451	0.8786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	1.8517	1.0574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	2.1746	1.3577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	4283.8627	3788.0838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	3.6252	2.9649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	4034.7635	3539.1626	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	4.5299	4.1367	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	5.3110	5.2311	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3636.8056	3141.8960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	6.2940	6.5067	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	3339.0242	2844.9147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	3289.6082	2795.5464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	11.4703	12.6425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	3082.5285	2588.7144	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2905.7480	2412.2342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	15.0499	16.5558	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2846.9970	2353.6081	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2749.3025	2256.1566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	21.0176	23.1670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2642.1975	2149.3801	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	22.7510	25.1090	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2545.1972	2052.7488	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2362.0259	1870.5180	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	14.50 Put	2,500	31.1259	34.6180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2275.8570	1784.9356	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2171.1403	1681.0948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	40.2403	45.1948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	2123.7814	1636.0477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	45.6832	55.5283	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	14.99 Put	25,000	57.9686	80.1797	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	58.6945	81.6770	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	59.4277	83.1939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	61.6788	87.8761	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1707.9048	1252.1627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1647.5486	1196.5051	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1431.5338	1001.0442	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1415.4926	986.7860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1407.5037	979.9175	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1399.5367	973.0894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1383.6705	959.5279	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1375.7697	952.7947	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1260.0065	855.6345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.77 Put	5,000	184.0688	277.3274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1185.7951	794.8821	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	204.8951	308.9821	0.0000	0.0000	9,800	0.00
Mar 2016	ZAUS	15.90 Put	15,000	218.7152	329.8152	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1079.1541	709.7907	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	248.2541	373.8907	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	951.2824	607.4421	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.27 Call	5,000	909.2288	574.5434	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	868.5701	543.1194	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	780.8552	479.2880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	658.0039	393.6538	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	489.3319	280.0024	0.0000	0.0000	12,500	0.00
Jun 2016	ZAUS	12.16 Put	330	9.8312	7.4052	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.9962	11.9584	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.6039	12.6766	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	16.0578	14.4467	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3644.8462	3143.2436	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	18.5462	22.6436	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	18.8179	23.9306	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	52.7533	77.2376	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	76.6194	109.0400	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	122.6882	168.7628	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2331.8732	1875.7916	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	15.00 Call	53,633	2273.9241	1821.4497	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	700	410.3135	0.0000	0.0000	0.0000	700	0.00		
Jun 2016	ZAUS	16.05 Put	5,000	428.2636	563.9224	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1472.9907	1108.7356	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1393.1325	1044.1687	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	1228.5948	908.3749	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.55 Call	5,000	1218.4055	899.9489	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	1039.3638	754.9246	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	984.1987	711.0808	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	646.1308	454.0131	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	620.6082	435.1473	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	31.3374	22.4840	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	106.5709	149.7134	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.36 Put	5,000	665.1500	814.5875	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.86 Call	5,000	1477.8805	1177.1641	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	1215.0448	950.0339	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	1142.0201	889.4876	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	664.4968	502.8587	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	14.1399	16.4190	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	32.1604	22.3800	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.91 Put	100	196.0768	0.0000	0.0000	0.0000	100	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	214.8838	314.0307	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	220.4487	321.1810	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	280.7592	397.5174	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2721.6363	2307.0464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	501.6208	606.9196	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1256.5703	1000.8947	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	1131.6784	897.4883	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	1108.1534	878.1103	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	1103.0060	873.8818	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	1065.4411	843.0440	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	1041.3004	823.3180	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	930.8860	733.8696	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	918.7372	724.0873	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	827.4504	650.9694	0.0000	0.0000	0	0.00		
			<u>1,239,348</u>					<u>38,100.00</u>	<u>0.00</u>	<u>21709884.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,341,784</b>					<b>101,008.00</b>	<b>1,064,105,571.40</b>	123649956.00	1060231715298.50
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.4492	1.4094	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>

<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</b>				<b>0.00</b>	<b>0.00</b>
								<b>23399.00</b>
								<b>167046491.00</b>

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<b>Grand Total</b>		<b>3,376,770</b>					<b>133,509.00</b>	<b>1192479051.50</b>	<b>166,173,285</b>	<b>1,481,874,390,915.10</b>
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