



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2016	DAEU	Future	100	17.8814	18.2165	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	17.8877	18.2216	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.9255	18.2603	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.9857	18.3215	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	18.0768	18.4143	0.0000	0.0000	8	146,070.40
Apr 2016	DAEU	Future	25	18.1208	18.4591	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.2449	18.5862	0.0000	0.0000	0	0.00
			<u>542</u>					<u>8.00</u>	<u>146,070.40</u>
									<u>102 159.00</u>
									<u>1 284 907 681.40</u>
<b>Option</b>									
Jan 2016	DAEU	15.15 Put	100	0.1945	0.1226	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	2264.0158	2595.6452	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	4.4930	3.0001	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1811.0074	2139.9038	0.0000	0.0000	0	0.00
			<u>400</u>					<u>0.00</u>	<u>0.00</u>
									<u>289 600.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>942</b>					<b>8.00</b>	<b>146,070.40</b>
									<b>391 759.00</b>
									<b>1 284 907 681.40</b>
<b>Future</b>									
Feb 2016	DAGB	Future	163	23.7000	23.7144	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	23.7133	23.7277	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	23.7440	23.7587	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	88	24.5910	24.6087	0.0000	0.0000	16	383,168.00
			<u>422</u>					<u>16.00</u>	<u>383,168.00</u>
									<u>35 754.00</u>
									<u>546 246 497.80</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	271.1403	300.1377	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1182.8285	1230.6917	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
									<u>156 081.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>24,950</b>					<b>16.00</b>	<b>383,168.00</b>
									<b>191 835.00</b>
									<b>546 246 497.80</b>
<b>Future</b>									
Jan 2016	DAUS	Future	0	16.4318	16.7130	0.0000	0.0000	5,000	82,159,000.00

<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>		
Jan 2016	DAUS	Future	212	16.4407	16.7162	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	2,150	16.4770	16.7533	0.0000	0.0000	2,150	35,651,730.00		
Feb 2016	DAUS	Future	506	16.4832	16.7595	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.4923	16.7688	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	993	16.4954	16.7719	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.4984	16.7750	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.5260	16.8030	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	218	16.5352	16.8124	0.0000	0.0000	135	2,245,590.00		
Mar 2016	DAUS	Future	301	16.5566	16.8343	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.5689	16.8467	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.5812	16.8592	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.6304	16.7365	0.0000	0.0000	35	585,777.50		
Apr 2016	DAUS	Future	1,765	16.6769	16.9565	0.0000	0.0000	162	2,719,688.40		
May 2016	DAUS	Future	50	16.7654	17.0469	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.8229	17.1057	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.8516	17.1352	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	17.1767	17.4664	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.4939	17.7906	0.0000	0.0000	0	0.00		
			<u>12,878</u>					<u>7,482.00</u>	<u>123,361,785.90</u>	<u>3 584 328.00</u>	<u>37 201 685 295.20</u>

**Option**

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	0.0375	0.0351	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1954.7907	2230.4224	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1116.8435	1392.5480	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0864	0.0798	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2181.0490	2456.5352	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.6767	0.6505	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	93.4102	196.1902	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	579.2057	805.9786	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0126	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1111.4396	1377.8197	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	247.0581	389.7830	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	236.4807	374.6979	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2576.3636	2852.7055	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	3.3899	2.4722	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1605.5312	1877.8977	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0416	0.0246	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	1.4386	1.1865	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1692.4601	1966.5069	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	963.0390	1208.6133	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.4937	2.8920	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1942.7564	2219.1457	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2016	DAUS	14.60 Call	10,000	1950.4006	2226.6929	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1940.5128	2216.8006	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1930.6267	2206.9096	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	22,500	1112.6056	0.0000	0.0000	0.0000	45,000	0.00
Mar 2016	DAUS	13.34 Put	17,991	4.7670	3.1030	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1977.4042	2250.7074	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	9.2346	6.8834	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1681.2453	1951.9451	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.7054	0.4877	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	8.8914	6.3265	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1460.9054	1714.5044	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	927.0573	1139.1984	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1021.6931	1240.6858	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	814.8020	1005.9552	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	23.4993	15.6342	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1413.3718	1654.9921	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	497.5679	630.4451	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	3.2226	1.8712	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	15.2251	8.9885	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1271.3324	1500.1198	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	878.9746	1064.5085	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	45.3463	31.1597	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1448.7213	1682.1200	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	5.1283	2.8815	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	18.5711	11.6868	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1122.9867	1318.5227	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	837.6377	998.8920	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.2291	5.0025	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1617.3236	1849.8495	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	84.4035	61.0484	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1394.9914	1612.1427	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	181.1414	141.1204	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	992.6429	1157.8509	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.1930	3.7544	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.0662	13.6259	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1018.7570	1185.1342	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	842.9189	989.1414	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	747.3492	628.9120	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	608.4960	712.2978	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.4481	4.9632	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	19.0427	15.1000	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	931.7192	1077.3322	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	17.45 Call	150	818.9263	951.7248	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	14.3318	11.9801	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1853.3252	2078.0912	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.4844	6.1573	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	20.6194	16.9556	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	856.3978	985.9742	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	788.1905	909.4569	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	0	883.7499	1014.2071	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	13.78 Put	48,990	27.0064	18.8419	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1041.3016	1187.2922	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	180.1007	131.5429	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	659.2743	759.2880	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.1342	7.2556	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	22.3601	19.9559	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	818.6566	936.2887	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	778.1517	890.5537	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.8640	7.5327	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	23.8247	25.9459	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	786.3254	894.7273	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	768.4996	874.7850	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.5889	6.6076	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	30.4288	29.3593	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	757.4603	859.4330	0.0000	0.0000	0	0.00		
			<u>382,744</u>					<u>55,000.00</u>	<u>0.00</u>	<u>6 804 161.00</u>	<u>0.00</u>
<b>Total</b>			<b>395,622</b>					<b>62,482.00</b>	<b>123,361,785.90</b>	<b>10 388 489.00</b>	<b>37 201 685 295.20</b>
<b>Future</b>	Mar 2016	EUUS	Future	6,310	1.0829	1.0849	0.0000	0.0000	0	0.00	
			<u>6,310</u>					<u>0.00</u>	<u>0.00</u>	<u>223 945.00</u>	<u>2 543 915 852.00</u>
<b>Total</b>			<b>6,310</b>					<b>0.00</b>	<b>0.00</b>	<b>223 945.00</b>	<b>2 543 915 852.00</b>
<b>Future</b>	Mar 2016	ZAAD	Future	14,938	11.6368	11.6491	0.0000	0.0000	500	5,837,750.00	
Jun 2016	ZAAD	Future	2,814	11.7906	11.8039	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9720	11.9857	0.0000	0.0000	0	0.00		
			<u>18,252</u>					<u>500.00</u>	<u>5,837,750.00</u>	<u>2 754 009.00</u>	<u>22 323 434 904.90</u>
<b>Option</b>	Mar 2016	ZAAD	9.80 Put	200	6.4231	8.0328	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1255.1059	1273.7704	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	53.4666	65.0546	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	448.7591	478.3589	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	442.8036	472.4496	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	12.60 Call	200	72.0568	88.4238	0.0000	0.0000	0	0.00
			1,200					0.00	0.00
		<b>Total</b>	<b>19,452</b>					<b>500.00</b>	<b>5,837,750.00</b>
									2 786 386.00
									22 323 434 904.90

Future

Mar 2016	ZADK	Future	123	2.4067	2.4513	0.0000	0.0000	0	0.00
			123					0.00	0.00
		<b>Total</b>	<b>123</b>					<b>0.00</b>	<b>0.00</b>
									622.00
									13 186 589.00

Future

Mar 2016	ZAEU	Future	68,323	17.9520	18.2872	18.0983	17.9400	1,002	18,035,109.10
Jun 2016	ZAEU	Future	41,244	18.3154	18.6582	18.4581	18.4581	100	1,845,810.00
Sep 2016	ZAEU	Future	6,298	18.7362	19.0848	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	5,846	19.1575	19.5133	0.0000	0.0000	0	0.00
			121,711					1,102.00	19,880,919.10
									7 897 116.00
									103 346 391 189.00

Option

Mar 2016	ZAEU	13.05 Put	18,000	0.4191	0.2576	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.5752	0.3520	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	2.0976	1.2698	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	2.9374	1.7768	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	6.8115	4.8840	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	3061.3927	3394.2024	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	9.3927	7.0024	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	10.0212	7.4829	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	2597.6753	2929.0093	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	15.6753	11.8093	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	2032.0549	2359.9450	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1983.8263	2311.2832	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1839.8485	2165.8094	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	1703.6267	2021.2213	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	1200.7205	1482.3329	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	17.0768	14.3194	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2475.3758	2783.8380	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	321.9259	266.9630	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	439.7314	370.4387	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	968.6973	1095.8811	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	748.6194	849.2677	0.0000	0.0000	0	0.00
			333,270					0.00	0.00
		<b>Total</b>	<b>454,981</b>					<b>1,102.00</b>	<b>19,880,919.10</b>
									12 534 060.00
									103 346 391 189.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Mar 2016	ZAFR	Future	6,452	16.3818	16.7166	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490 851.00	4 757 257 533.60
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	490 851.00	4 757 257 533.60
<b>Future</b>											
Mar 2016	ZAGB	Future	32,187	23.7749	23.7896	23.8100	23.7200	4	95,060.00		
Jun 2016	ZAGB	Future	2,296	24.1929	24.2089	24.2319	24.2319	1	24,231.90		
Sep 2016	ZAGB	Future	390	24.6761	24.6902	0.0000	0.0000	0	0.00		
			34,873					5.00	119,291.90	5 383 351.00	83 341 121 375.10
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	38.7525	48.2208	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	153.6670	177.2107	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	480.8245	513.0259	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	707.1865	754.9445	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	314.0384	350.2458	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	1249.7585	1300.0286	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	612.0746	651.2889	0.0000	0.0000	0	0.00		
			54,400					0.00	0.00	1 600 550.00	0.00
		<b>Total</b>	<b>89,273</b>					<b>5.00</b>	<b>119,291.90</b>	6 983 901.00	83 341 121 375.10
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.1626	2.1888	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3 381.00	74 030 376.00
		<b>Total</b>	<b>3,381</b>					<b>0.00</b>	<b>0.00</b>	3 381.00	74 030 376.00
<b>Future</b>											
Mar 2016	ZAJY	Future	6,998	0.1401	0.1441	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1429	0.1470	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	874	0.1462	0.1503	0.0000	0.0000	0	0.00		
			12,460					0.00	0.00	706 956.00	7 319 317 056.00
		<b>Total</b>	<b>12,460</b>					<b>0.00</b>	<b>0.00</b>	706 956.00	7 319 317 056.00
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1607	0.1631	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12 853.00	167 326 730.00
		<b>Total</b>	<b>1,266</b>					<b>0.00</b>	<b>0.00</b>	12 853.00	167 326 730.00
<b>Future</b>											
Mar 2016	ZAUM	Future	1,191	16.5781	16.8561	16.6965	16.6603	10	16,678,400.00		
Jun 2016	ZAUM	Future	129	16.8644	17.1483	16.9892	16.9558	10	16,972,500.00		
Sep 2016	ZAUM	Future	90	17.1905	17.4803	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,410					20.00	33,650,900.00	115 712.00	124 222 978 290.00
	<b>Total</b>		<b>1,410</b>					<b>20.00</b>	<b>33,650,900.00</b>	120 235.00	124 222 978 290.00
<b>Future</b>											
Mar 2016	ZAUS	Future	926,403	16.5781	16.8561	16.7248	16.5600	103,386	1,719,806,513.40		
Jun 2016	ZAUS	Future	88,156	16.8644	17.1483	16.9892	16.8700	24,075	408,239,199.20		
Sep 2016	ZAUS	Future	35,439	17.1905	17.4803	17.2856	17.2034	800	13,800,785.00		
Dec 2016	ZAUS	Future	14,248	17.5119	17.8091	0.0000	0.0000	0	0.00		
			1,064,246					128,261.00	2,141,846,497.60	102 750 546.00	1 073 906 726 671.50
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0833	0.0478	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0985	0.0567	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.1614	0.1105	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.1735	0.1184	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.2104	0.1422	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.2314	0.1557	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.2605	0.1742	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.3370	0.2228	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.4756	0.3097	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	4029.0057	4306.6753	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	1.3607	0.8528	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3779.6436	4057.0637	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	2.1051	1.3032	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	2.8505	1.7522	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3381.5753	3658.2278	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	3.8763	2.3879	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	3083.1938	3359.8538	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	3033.4943	3310.1087	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	6.7960	5.2125	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2824.9754	3101.3814	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2646.5872	2922.7922	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	8.5877	6.7809	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2587.2098	2863.3426	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2488.3585	2764.3636	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	11.5631	9.4306	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2379.8029	2655.6561	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	12.4299	10.2096	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	2281.3055	2557.0085	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	2094.7627	2370.1376	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	16.6627	14.0376	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	2006.7304	2281.9245	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1899.4816	2174.4266	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2016	ZAUS	14.70 Put	1,600	21.3816	18.3266	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1850.8752	2125.6935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	24.2668	20.9496	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	34.4075	27.0353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	35.2429	27.4016	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	36.0944	27.7723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	38.7471	28.9173	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1433.6951	1693.7047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1372.6427	1630.0327	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	92.5930	64.0838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1155.7186	1401.1489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1139.7391	1384.1018	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1131.7899	1375.6101	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1123.8680	1367.1404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1108.1066	1350.2677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1100.2675	1341.8650	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	986.7574	1218.6477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	915.7941	1139.6226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	187.6941	133.5226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	815.5522	1026.1525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	237.4522	170.0525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	693.7772	889.1680	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	616.6714	801.0239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	432.6337	330.1890	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	536.6395	708.1783	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	513.3608	680.8867	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	432.1746	579.7612	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	604.0746	473.6612	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	667.9889	527.8082	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	701.0069	556.8192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	769.0588	617.0517	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	295.9872	408.6277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	241.1421	338.2175	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	194.2297	277.3634	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	114.2489	169.1279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.3659	5.2788	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	12.3060	8.6487	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	13.0924	9.1780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	15.0335	10.4788	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3382.9389	3661.1085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	18.5389	12.8085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	19.4381	13.0703	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	55.4378	37.3476	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	76.6929	54.4800	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	117.0813	88.4246	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2062.7350	2316.4044	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2003.2645	2255.5292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,700	411.0458	333.6309	0.0000	0.0000	33,000	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1217.2494	1416.0796	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	483.4838	0.0000	0.0000	0.0000	20,000	0.00
Jun 2016	ZAUS	16.23 Call	750	1145.0227	1333.6031	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	642.5996	531.0742	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	992.6343	1163.4385	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	711.7186	593.4256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	722.6656	603.3401	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	878.4071	0.0000	0.0000	0.0000	20,000	0.00
Jun 2016	ZAUS	16.93 Call	700	818.8619	969.1771	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	811.0320	0.0000	0.0000	0.0000	8,000	0.00
Jun 2016	ZAUS	17.06 Call	545	769.2797	913.0258	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	543.3221	653.5161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	493.0457	594.2667	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	477.4745	576.0648	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	456.1944	551.1435	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	375.7994	0.0000	0.0000	0.0000	50,000	0.00
Sep 2016	ZAUS	13.24 Put	405	20.5042	17.8836	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	96.7045	62.9849	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	1011.8335	1153.6536	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	945.0467	1079.5614	0.0000	0.0000	10,000	0.00
Sep 2016	ZAUS	19.55 Call	17,500	519.4245	603.2885	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.5999	9.0530	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	24.1457	0.0000	0.0000	0.0000	1,450	0.00
Dec 2016	ZAUS	13.35 Put	6,600	24.5466	19.7240	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	25.0018	20.0821	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	201.4968	140.0342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	220.0312	155.7191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	225.5080	160.3948	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	284.7852	211.9073	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2464.1391	2681.2810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	488.0372	414.3996	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	641.4608	554.2822	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	762.8959	662.3700	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	792.5892	0.0000	0.0000	0.0000	725	0.00
Dec 2016	ZAUS	16.69 Put	6,600	874.4823	759.8062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	1047.7960	1177.0169	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2016	ZAUS	18.89	Call	17,000	934.8752	1052.2221	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98	Call	10,000	913.5274	1028.8277	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00	Call	2,310	908.8655	1023.7246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15	Call	83,003	874.8619	986.4778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25	Call	10,303	853.1209	962.6425	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70	Call	1,365	763.7589	863.0603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75	Call	150	754.6265	852.8677	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81	Call	250	743.8727	840.8471	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95	Call	725	719.5835	0.0000	0.0000	0.0000	1,450	0.00
Dec 2016	ZAUS	20.16	Call	6,600	685.1961	775.1870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30	Call	10,000	663.5519	750.9281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00	Call	500	579.4131	644.6541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75	Put	1,800	970.8302	861.1011	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42	Call	1,800	729.2832	807.1656	0.0000	0.0000	0	0.00
				<u>1,430,354</u>					<u>144,625.00</u>	<u>0.00</u>
				<b>Total</b>	<b>2,494,600</b>				<b>272,886.00</b>	<b>2,141,846,497.60</b>
										124 862 480.00
										1 073 906 726 671.50
<b>Future</b>										
Mar 2016	ZAZW		Future	1	1.4278	1.4313	0.0000	0.0000	0	0.00
				<u>1</u>					<u>0.00</u>	<u>0.00</u>
				<b>Total</b>	<b>1</b>				<b>0.00</b>	<b>0.00</b>
										23 399.00
										167 046 491.00
										23 399.00
										167 046 491.00
<b>Grand Total</b>				<b>3,511,223</b>					<b>337,019.00</b>	<b>2 325 226 382.90</b>
										<b>167,661,180</b>
										<b>1,499,363,079,610.80</b>