



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Future</b>											
Feb 2016	DAEU	Future	100	17.8782	17.8514	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.8855	17.8595	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.8997	17.8728	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.9168	17.8898	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.9369	17.9103	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.9503	17.9237	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.9901	17.9637	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>0.00</u>	<u>0.00</u>	<u>102 159.00</u>	<u>1 284 907 681.40</u>
<b>Option</b>											
Jan 2016	DAEU	15.15 Put	100	0.0000	0.0251	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2321.0000	2290.8318	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	2.5081	2.8941	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1803.4323	1777.0080	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>0.00</b>	<b>0.00</b>	<b>391 759.00</b>	<b>1 284 907 681.40</b>
<b>Future</b>											
Feb 2016	DAGB	Future	163	23.5460	23.6005	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.5593	23.6137	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.5906	23.6450	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	88	24.4373	24.4920	0.0000	0.0000	0	0.00		
			<u>422</u>					<u>0.00</u>	<u>0.00</u>	<u>35 754.00</u>	<u>546 246 497.80</u>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	252.8704	248.5921	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1051.0507	1064.7408	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>0.00</b>	<b>0.00</b>	<b>191 835.00</b>	<b>546 246 497.80</b>
<b>Future</b>											
Jan 2016	DAUS	Future	0	16.3828	16.4348	0.0000	0.0000	400	6,553,120.00		

<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	16.3856	16.4348	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	4,300	16.4189	16.4710	0.0000	0.0000	6,150	101,059,890.00
Feb 2016	DAUS	Future	506	16.4250	16.4771	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	4,330	16.4342	16.4862	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	993	16.4372	16.4893	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	300	16.4403	16.4923	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.4678	16.5198	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	218	16.4770	16.5289	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.4987	16.5507	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.5112	16.5631	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.5236	16.5756	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	35	16.5734	16.6254	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,765	16.6205	16.6723	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.6362	16.6879	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	370	6,180,258.00
May 2016	DAUS	Future	50	16.7092	16.7610	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.7220	16.7738	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.7667	16.8187	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.7955	16.8475	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.1200	17.1729	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.4339	17.4891	0.0000	0.0000	0	0.00
			<u>16,198</u>					<u>6,920.00</u>	<u>113,793,268.00</u>
									<u>3 592 048.00</u>
									<u>37 328 874 953.20</u>

**Option**

Jan 2016	DAUS	13.74 Put	100	0.0228	0.0271	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2125.6295	2174.8362	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.0334	0.0416	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	33.7096	52.2561	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.57 Call	5,000	165.1544	204.9597	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	492.1197	549.9426	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	233.5683	0.0000	0.0000	0.0000	5,000	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0077	0.0066	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1042.4704	1096.3294	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	166.6974	203.3380	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2517.2104	2569.2072	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.1544	1.8362	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1546.1902	1595.9138	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0223	0.0181	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.5038	0.5922	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1633.2174	1683.0267	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	887.2798	941.3311	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.8132	1.8249	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1882.9605	1933.6760	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	1889.6567	1941.4021	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1879.7598	1931.4950	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1869.8645	1921.5893	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	1041.4635	1093.4161	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	3.1383	2.9508	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1911.6373	1965.0397	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.2903	6.2489	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1612.4507	1666.8535	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.3084	0.2971	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.2923	5.8284	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1389.6040	1442.6457	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	850.1632	899.7770	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	945.9890	995.4751	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	739.0447	786.5279	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.2946	17.2175	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1341.3014	1393.0326	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	433.1681	470.8824	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	562.0162	603.2115	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.5613	1.6031	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.3496	10.1393	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1196.4794	1247.4937	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	803.7840	850.3826	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	614.5295	0.0000	0.0000	0.0000	10,000	0.00
May 2016	DAUS	14.28 Put	8,403	36.8660	35.7526	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1374.8785	1426.1127	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.8204	3.4151	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	15.3560	13.1319	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1047.9289	1094.8412	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	764.3768	807.8651	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.5964	4.9904	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1544.3626	1594.8975	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	74.6182	72.3247	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1319.9202	1369.2811	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	165.9653	165.0133	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	918.5531	962.2922	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.1168	4.4304	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	17.0508	14.7979	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	944.4615	988.3264	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	771.2506	812.2606	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	728.6922	720.2283	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	546.8589	580.3890	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.4949	5.6953	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	13.50 Put	150	18.8991	15.9426	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	859.0562	900.3347	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	749.0977	788.1917	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	12.9761	11.5635	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1782.0414	1830.7977	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	8.2041	7.3905	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	20.3277	17.2405	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	790.3943	828.7918	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	724.2231	761.1865	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	26.7145	22.9646	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	973.7079	1013.9385	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	177.6859	170.9548	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	605.0595	635.4983	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.1098	8.8193	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	21.2422	18.6826	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	760.6671	794.3855	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	721.4770	754.2697	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	10.9775	9.6744	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	22.7982	24.2949	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	731.8158	764.5386	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	714.6028	746.8893	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.5785	9.3828	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	28.2651	30.3400	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	705.5539	737.6650	0.0000	0.0000	0	0.00		
			<u>411,944</u>					15,000.00	0.00	6 849 161.00	0.00
<b>Total</b>			<b>428,142</b>					<b>21,920.00</b>	<b>113,793,268.00</b>	10 441 209.00	37 328 874 953.20
<b>Future</b>											
Mar 2016	EUUS	Future	6,310	1.0900	1.0849	0.0000	0.0000	0	0.00		
			<u>6,310</u>					0.00	0.00	223 970.00	2 544 187 302.00
<b>Total</b>			<b>6,310</b>					<b>0.00</b>	<b>0.00</b>	223 970.00	2 544 187 302.00
<b>Future</b>											
Mar 2016	ZAAD	Future	13,998	11.6385	11.5690	0.0000	0.0000	340	3,956,240.00		
Jun 2016	ZAAD	Future	2,819	11.7930	11.7237	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.9744	11.9055	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	12.1555	12.0883	0.0000	0.0000	0	0.00		
			<u>17,386</u>					340.00	3,956,240.00	2 755 073.00	22 335 820 834.40
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	3.2794	4.5087	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1248.8163	1184.3730	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	36.1574	53.0809	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	11.40 Call	200	417.1724	388.7402	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	411.0593	383.0331	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	53.7213	53.5823	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	32 377.00
	<b>Total</b>		<b>18,586</b>					<b>340.00</b>	<b>3,956,240.00</b>	2 787 450.00
										22 335 820 834.40
<b>Future</b>										
Mar 2016	ZADK	Future	123	2.4138	2.4103	0.0000	0.0000	0	0.00	
			123					0.00	0.00	622.00
	<b>Total</b>		<b>123</b>					<b>0.00</b>	<b>0.00</b>	622.00
										13 186 589.00
<b>Future</b>										
Mar 2016	ZAEU	Future	73,426	18.0071	17.9796	18.0318	18.0222	422	7,594,923.60	
Jun 2016	ZAEU	Future	40,330	18.3738	18.3457	18.3979	18.3979	551	10,133,322.90	
Sep 2016	ZAEU	Future	6,298	18.7976	18.7690	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	5,887	19.2179	19.1902	0.0000	0.0000	0	0.00	
			125,941					973.00	17,728,246.50	7 906 733.00
										103 521 967 167.90
<b>Option</b>										
Mar 2016	ZAEU	13.05 Put	18,000	0.2234	0.2767	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.3111	0.3834	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	1.2118	1.4601	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	1.7292	2.0703	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	4.2446	4.8663	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	3112.8154	3086.2516	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	5.7154	6.6516	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	6.0713	7.0859	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	2646.3612	2620.6056	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	9.2612	11.0056	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	2074.5379	2050.7224	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	2025.5581	2001.9858	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	1879.0481	1856.3124	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1736.9340	1717.3377	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1212.6922	1201.1318	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	14.4318	14.8835	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2510.0306	2488.6907	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	279.3816	288.5480	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	392.3156	404.3930	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	944.6599	946.5059	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	721.4826	724.4132	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4 636 944.00
	<b>Total</b>		<b>459,211</b>					<b>973.00</b>	<b>17,728,246.50</b>	12 543 677.00
										103 521 967 167.90

<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>											
Mar 2016	ZAFR	Future	6,452	16.2868	16.3136	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490 851.00</u>	<u>4 757 257 533.60</u>
		<b>Total</b>	<b>6,452</b>					<b>0.00</b>	<b>0.00</b>	<b>490 851.00</b>	<b>4 757 257 533.60</b>
<b>Future</b>											
Mar 2016	ZAGB	Future	32,215	23.6220	23.6763	23.7850	23.6076	267	6,318,674.80		
Jun 2016	ZAGB	Future	2,696	24.0418	24.0956	24.1000	24.1000	10	241,000.00		
Sep 2016	ZAGB	Future	390	24.5211	24.5758	0.0000	0.0000	0	0.00		
			<u>35,301</u>					<u>277.00</u>	<u>6,559,674.80</u>	<u>5 386 155.00</u>	<u>83 408 145 189.30</u>
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	18.3436	20.8256	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	111.5695	112.0893	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	435.0620	426.5440	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	534.9699	569.0705	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	204.7156	223.4358	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	1066.8635	1091.7029	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	489.7490	502.5922	0.0000	0.0000	0	0.00		
			<u>54,400</u>					<u>0.00</u>	<u>0.00</u>	<u>1 600 550.00</u>	<u>0.00</u>
		<b>Total</b>	<b>89,701</b>					<b>277.00</b>	<b>6,559,674.80</b>	<b>6 986 705.00</b>	<b>83 408 145 189.30</b>
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.1551	2.1607	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	6,708	0.1394	0.1401	0.0000	0.0000	290	4,038,250.00		
Jun 2016	ZAJY	Future	4,588	0.1422	0.1429	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	947	0.1455	0.1461	0.0000	0.0000	0	0.00		
			<u>12,243</u>					<u>290.00</u>	<u>4,038,250.00</u>	<u>707 319.00</u>	<u>7 324 426 920.70</u>
		<b>Total</b>	<b>12,243</b>					<b>290.00</b>	<b>4,038,250.00</b>	<b>707 319.00</b>	<b>7 324 426 920.70</b>
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1600	0.1605	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	1,114	16.5205	16.5725	16.5626	16.5510	12	19,865,170.00		
Jun 2016	ZAUM	Future	139	16.8083	16.8603	16.8669	16.8425	8	13,481,320.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2016	ZAUM	Future	85	17.1337	17.1866	0.0000	0.0000	0	0.00
			1,338					20.00	33,346,490.00
		<b>Total</b>	<b>1,338</b>					<b>20.00</b>	<b>33,346,490.00</b>
									116 913.00
									126 219 495 390.00
									121 436.00
									126 219 495 390.00
<b>Future</b>									
Mar 2016	ZAUS	Future	917,067	16.5205	16.5725	16.6051	16.4606	33,534	554,033,550.60
Jun 2016	ZAUS	Future	91,692	16.8083	16.8603	16.8800	16.8049	1,074	18,093,204.20
Sep 2016	ZAUS	Future	35,439	17.1337	17.1866	17.2095	17.2095	50	860,475.00
Dec 2016	ZAUS	Future	14,298	17.4516	17.5070	0.0000	0.0000	500	8,727,580.00
			1,058,496					35,158.00	581,714,809.80
									102 843 352.00
									1 075 452 102 544.10
<b>Option</b>									
Mar 2016	ZAUS	11.55 Put	42,370	0.0503	0.0418	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0573	0.0501	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0957	0.0838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.1032	0.0904	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.1261	0.1104	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1392	0.1220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1575	0.1380	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.2060	0.1806	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2951	0.2590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3971.0791	4023.0095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.8878	0.7822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3721.5137	3773.3936	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	1.4051	1.2405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.9343	1.7104	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3322.8847	3374.6108	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	2.5350	2.3721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	3023.7482	3075.7221	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2973.9229	3025.9360	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	4.2336	4.4507	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2764.7795	2817.0090	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2585.7068	2638.2074	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	5.2647	5.7831	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2526.0646	2578.6778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2426.7245	2479.5548	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	6.9751	8.0644	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2317.5555	2370.6734	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	7.4746	8.7425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2218.4225	2271.8535	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2030.4298	2084.6230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	9.9298	12.1230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1941.5816	1996.2282	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 Call	2,000	1833.2063	1888.5034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	12.7063	16.0034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1784.0354	1839.6676	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	14.4277	18.4219	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	23.3750	26.9422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	24.0534	27.6467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	24.7474	28.3660	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	26.9271	30.6143	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1361.7607	1417.6361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1299.6476	1355.4880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	74.7462	78.0696	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1079.3681	1134.2377	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1063.1861	1117.9167	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1055.1387	1109.7975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1047.1210	1101.7057	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1031.1757	1085.6033	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1023.2502	1077.5946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	908.4477	961.7345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	836.5430	889.5353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	166.0430	167.0353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	735.4332	787.7463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	214.9332	215.2463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	613.6372	664.5653	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	537.3288	586.9526	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	411.9797	408.3930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	459.0081	506.8201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	437.6568	483.6095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	360.8117	403.3500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	590.3117	580.8500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	656.7022	645.4482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	691.0156	678.8520	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	761.7486	747.7551	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	236.1004	270.8155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	187.6267	218.3913	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	147.2030	173.6739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	80.9825	99.0856	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.7896	5.1759	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.1583	8.8899	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.8716	9.4902	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.6484	10.9817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3324.8622	3374.0058	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	16.5622	13.7058	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	13.53 Put	36,230	17.3571	14.4471	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	49.2346	45.9141	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	68.2766	65.4185	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	104.8774	103.4503	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1993.4661	2044.5094	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1933.1242	1984.6215	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,700	392.7359	387.6580	0.0000	0.0000	280	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1142.6817	1189.1385	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	464.9499	459.0858	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1070.3740	1116.2237	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	624.4270	616.8908	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	918.4479	962.7522	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	693.9775	685.7267	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	705.0037	696.6403	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	862.7174	852.2966	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	747.1740	788.6700	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	739.5456	780.8706	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	698.9639	739.3536	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	482.4677	516.2030	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	435.1807	466.8288	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	420.6066	451.5735	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	400.7477	430.7583	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	325.7275	352.4794	0.0000	0.0000	280	0.00
Sep 2016	ZAUS	13.24 Put	405	19.5585	16.8275	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	97.4957	91.3073	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	945.5945	985.5967	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	880.1354	919.0048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	469.4777	497.7316	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.8922	12.6097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	23.8094	19.9489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	24.2686	20.2807	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	24.7952	20.6544	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	204.2407	195.9234	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	222.4865	214.2553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	227.8748	219.6762	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	286.1259	278.4246	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2403.9212	2452.4281	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	483.4518	476.1053	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,200	556.6415	548.8777	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	635.9674	627.7869	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	758.8383	749.8855	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	788.5051	779.3476	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Dec 2016	ZAUS	16.69 Put	6,600	870.3706	860.6623	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	16.76 Put	15,000	907.4220	0.0000	0.0000	0.0000	15,000	0.00	
Dec 2016	ZAUS	17.51 Put	15,000	1347.4933	0.0000	0.0000	0.0000	15,000	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	987.9734	1027.4162	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	877.4969	915.0879	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	856.6408	893.8123	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	852.0947	889.1714	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	818.9644	855.3576	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	797.8037	833.7387	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	711.0343	745.0035	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	702.1904	735.9447	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	691.7779	725.2727	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	668.2801	701.1956	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	635.0613	667.1297	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	614.1920	645.7050	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	543.5489	573.2416	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	534.5404	564.0185	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	961.6660	952.2523	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	683.1173	710.5844	0.0000	0.0000	0	0.00	
			<u>1,524,754</u>					<u>30,560.00</u>	<u>0.00</u>	<u>22 206 894.00</u>
		<b>Total</b>	<b>2,583,250</b>					<b>65,718.00</b>	<b>581,714,809.80</b>	<b>125 050 246.00</b>
										<b>1 075 452 102 544.10</b>
<b>Future</b>										
Mar 2016	ZAZW	Future	1	1.4080	1.4311	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23 399.00</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>3,635,896</b>					<b>89,538.00</b>	<b>761 136 979.10</b>	<b>167,916,740</b>
										<b>1,503,292,529,278.70</b>