



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Jan 2016	DAEU	Future	0	17.3282	17.6774	0.0000	0.0000	200	3,487,060.00		
Feb 2016	DAEU	Future	100	17.4069	17.7509	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.4141	17.7581	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.4542	17.7994	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.3924	17.7359	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.6060	17.9543	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.6497	17.9987	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.7656	18.1172	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>200.00</u>	<u>3,487,060.00</u>	<u>102359.00</u>	<u>1288394741.40</u>
Option											
Feb 2016	DAEU	15.40 Put	100	4.0146	2.5109	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1346.0342	1684.1947	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>289600.00</u>	<u>0.00</u>
Total			742					200.00	3,487,060.00	391959.00	1288394741.40
Future											
Feb 2016	DAGB	Future	163	22.8961	23.3183	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9091	23.3317	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	22.9404	23.3637	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	88	23.1163	23.5430	0.0000	0.0000	0	0.00		
			<u>422</u>					<u>0.00</u>	<u>0.00</u>	<u>35754.00</u>	<u>546246497.80</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	355.8299	282.5506	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	834.7289	946.0144	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>
Total			24,950					0.00	0.00	191835.00	546246497.80
Future											
Jan 2016	DAUS	Future	0	15.9864	16.1885	0.0000	0.0000	524	8,398,536.80		
Feb 2016	DAUS	Future	4,300	16.0107	16.2068	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	Future	454	16.0168	16.2130	0.0000	0.0000	93	1,498,099.80		
Feb 2016	DAUS	Future	4,330	16.0259	16.2223	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	924	16.0290	16.2254	0.0000	0.0000	69	1,111,907.40		
Feb 2016	DAUS	Future	300	16.0320	16.2285	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.0593	16.2563	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	306	16.0684	16.2656	0.0000	0.0000	88	1,418,375.20		
Mar 2016	DAUS	Future	301	16.0899	16.2875	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.1022	16.3000	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.1146	16.3125	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.1639	16.3625	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,765	16.2113	16.4107	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.2273	16.4268	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.3004	16.5009	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.3131	16.5138	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.3574	16.5590	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.3859	16.5880	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.7042	16.9104	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.0076	17.2210	0.0000	0.0000	0	0.00		
			<u>15,953</u>					<u>774.00</u>	<u>12,426,919.20</u>	<u>3592822.00</u>	<u>37341301872.40</u>

Option

Feb 2016	DAUS	16.84 Call	2,500	2.9031	10.3943	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.57 Call	5,000	43.0954	84.8862	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	214.4993	331.7221	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	78.4747	134.7355	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	649.3242	828.4128	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	55.8441	94.1581	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2109.4482	2305.6520	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	3.8576	2.6566	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1144.0819	1336.5512	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0258	0.0226	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.5941	0.4399	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1233.4295	1424.5065	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	554.0536	702.8095	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.6489	1.6353	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1477.0282	1672.0614	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1484.0346	1678.8684	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1474.3581	1669.0028	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1464.6913	1659.1401	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	691.7149	850.3544	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.7137	2.7927	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.63 Call	17,991	1510.1861	1699.3350	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.4296	6.0592	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1234.8771	1413.2605	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2560	0.2714	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	6.2200	6.0613	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1033.9338	1200.1646	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	578.8508	698.0553	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	666.3068	791.4526	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	505.2990	606.2315	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	22.5839	19.8448	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1011.1501	1165.1209	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	296.5648	351.7719	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	397.3389	466.1500	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.5487	1.6151	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	13.5940	12.6865	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	898.0213	1033.0730	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	579.2801	677.0935	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	438.0369	512.4224	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	48.7982	41.8407	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1058.9953	1205.8778	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.4342	3.8394	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	18.9246	17.3740	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	802.0238	911.0822	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	575.5408	654.9519	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.9987	5.5403	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1226.5950	1374.1673	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	103.8873	86.1537	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1034.8926	1162.5680	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	238.7881	194.5705	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	714.6790	801.0012	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.2949	4.8038	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	22.8733	20.6914	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	738.2940	825.5499	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	599.3030	670.0628	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	925.0141	811.8348	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	435.0962	478.0326	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.4169	6.1239	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	22.9895	20.4475	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	683.8525	755.8893	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	595.2596	657.1162	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	10.1480	11.6597	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1467.5917	1612.9388	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	7.1321	8.2040	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	23.5117	18.7844	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	638.6758	699.3627	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	585.8050	640.7145	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	40.4563	34.3165	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	791.3019	866.6111	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	247.5568	206.1576	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	488.4105	533.7719	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	9.3769	10.0226	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	20.7242	19.5630	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	622.6986	676.3284	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	590.7770	641.1227	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.1865	11.0722	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	23.3034	20.4791	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	604.2338	654.8514	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	589.3457	638.6043	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.0734	12.0456	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	25.8785	21.3582	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	587.2267	633.6947	0.0000	0.0000	0	0.00		
			<u>409,744</u>					<i>0.00</i>	<i>0.00</i>	<i>6849161.00</i>	<i>0.00</i>
Total			425,697					774.00	12,426,919.20	10441983.00	37341301872.40
Future											
Mar 2016	EUUS	Future	2,025	1.0850	1.0930	0.0000	0.0000	0	0.00		
			<u>2,025</u>					<i>0.00</i>	<i>0.00</i>	<i>230210.00</i>	<i>2612371782.00</i>
Total			2,025					0.00	0.00	230210.00	2612371782.00
Future											
Mar 2016	ZAAD	Future	13,398	11.4105	11.5712	11.4243	11.4000	990	11,367,136.00		
Jun 2016	ZAAD	Future	2,819	11.5658	11.7292	11.6180	11.6180	2	23,236.00		
Sep 2016	ZAAD	Future	500	11.7424	11.9088	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	11.9166	12.0884	0.0000	0.0000	0	0.00		
			<u>16,786</u>					<i>992.00</i>	<i>11,390,372.00</i>	<i>2756067.00</i>	<i>22347234792.40</i>
Option											
Mar 2016	ZAAD	9.80 Put	200	2.7805	2.8810	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1024.1808	1179.8013	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	55.2655	39.0297	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	265.0792	364.0780	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	260.5637	358.2161	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	25.7161	40.4868	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<i>0.00</i>	<i>0.00</i>	<i>32377.00</i>	<i>0.00</i>

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Total			17,986					992.00	11,390,372.00	2788444.00	22347234792.40
Future											
Mar 2016	ZADK	Future	60	2.3438	2.3899	0.0000	0.0000	0	0.00		
			60					0.00	0.00	685.00	14708984.00
Total			60					0.00	0.00	685.00	14708984.00
Future											
Mar 2016	ZAEU	Future	72,945	17.4812	17.8269	17.7001	17.4786	1,583	27,973,324.70		
Jun 2016	ZAEU	Future	40,320	17.8427	18.1963	18.0247	17.9485	50	900,473.00		
Sep 2016	ZAEU	Future	6,298	18.2548	18.6160	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	5,887	18.6576	19.0322	0.0000	0.0000	0	0.00		
			125,450					1,633.00	28,873,797.70	7909235.00	103566474780.30
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.3752	0.0088	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.5226	0.0230	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	2.0364	0.6277	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	2.8192	1.2931	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	4.8977	4.3373	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2587.8511	2932.5264	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	6.6511	5.6264	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	7.0820	5.9344	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	2122.2592	2465.5584	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	11.0592	8.6584	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1561.3010	1892.4664	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1515.4820	1843.3326	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1380.8107	1699.9854	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1250.9402	1561.3674	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	794.6578	1054.3455	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	17.2029	16.0636	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	2031.7607	2346.0874	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	378.6650	297.8461	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	520.3358	417.2829	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	775.4864	868.1334	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	593.9998	660.9057	0.0000	0.0000	0	0.00		
			333,270					0.00	0.00	4636944.00	0.00
Total			458,720					1,633.00	28,873,797.70	12546179.00	103566474780.30
Future											
Mar 2016	ZAFR	Future	6,452	15.7553	16.1223	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490851.00	4757257533.60

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Total			6,452					0.00	0.00	490851.00	4757257533.60
Future											
Mar 2016	ZAGB	Future	32,194	22.9717	23.3955	23.3007	23.0711	575	13,363,622.30		
Jun 2016	ZAGB	Future	2,656	23.3890	23.8209	23.5495	23.4167	40	938,660.00		
Sep 2016	ZAGB	Future	890	23.8575	24.2963	23.8609	23.8609	5	119,304.50		
			35,740					620.00	14,421,586.80	5387439.00	83438637104.40
Option											
Mar 2016	ZAGB	20.75 Put	21,300	29.3620	25.6217	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	226.5312	138.8561	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	720.1438	501.6724	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	297.8052	420.4140	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	99.5684	148.2886	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	793.9942	945.3622	0.0000	0.0000	167	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	349.3891	419.8986	0.0000	0.0000	330	0.00		
			54,400					497.00	0.00	1601047.00	0.00
Total			90,140					1,117.00	14,421,586.80	6988486.00	83438637104.40
Future											
Jun 2016	ZAHK	Future	3,381	2.1034	2.1294	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3381.00	74030376.00
Total			3,381					0.00	0.00	3381.00	74030376.00
Future											
Mar 2016	ZAJY	Future	5,897	0.1326	0.1373	0.0000	0.0000	811	10,855,235.00		
Jun 2016	ZAJY	Future	4,588	0.1354	0.1401	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	947	0.1385	0.1433	0.0000	0.0000	0	0.00		
			11,432					811.00	10,855,235.00	708130.00	7335282155.70
Total			11,432					811.00	10,855,235.00	708130.00	7335282155.70
Future											
Mar 2016	ZAKS	Future	1,266	0.1564	0.1580	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12853.00	167326730.00
Total			1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,119	16.1115	16.3094	16.2163	16.1819	10	16,198,870.00		
Jun 2016	ZAUM	Future	154	16.3986	16.6010	16.4197	16.4197	5	8,209,850.00		
Sep 2016	ZAUM	Future	90	16.7176	16.9239	0.0000	0.0000	0	0.00		
			1,363					15.00	24,408,720.00	116963.00	126302442160.00
Total			1,363					15.00	24,408,720.00	121486.00	126302442160.00

<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>		
Future											
Mar 2016	ZAUS	Future	969,705	16.1115	16.3094	16.2842	16.0919	26,560	430,002,262.80		
Jun 2016	ZAUS	Future	92,743	16.3986	16.6010	16.5588	16.4050	5,118	84,428,678.40		
Sep 2016	ZAUS	Future	90,240	16.7176	16.9239	16.8650	16.7807	112,233	1,885,955,400.10		
Dec 2016	ZAUS	Future	14,303	17.0245	17.2388	17.1590	17.1590	5	85,795.00		
			<u>1,166,991</u>				<u>143,916.00</u>		<u>2,400,472,136.30</u>	<u>103086755.00</u>	<u>1079485157381.90</u>
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0474	0.0493	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0541	0.0562	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0911	0.0943	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0984	0.1018	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.1208	0.1247	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.1337	0.1378	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.1516	0.1562	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.1996	0.2050	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.2888	0.2951	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3562.0788	3759.9854	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.9008	0.9042	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3312.5337	3510.4349	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	1.3881	1.4437	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	1.7060	1.8925	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2913.4598	3111.5045	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	2.1308	2.2441	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2614.4901	2812.3144	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2564.7117	2762.4804	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	4.2896	3.8598	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2355.8528	2553.3043	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2177.1786	2374.2129	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	5.7639	4.8701	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2117.7121	2314.5678	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2018.7252	2215.2282	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	8.4189	6.5878	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1910.0498	2106.0699	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	9.2365	7.0983	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1811.4832	2006.9593	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1624.9839	1819.0589	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	13.4839	9.6589	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1539.2130	1730.2873	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1435.8205	1623.3047	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	24.3205	13.9047	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	29,370	1389.4297	1575.7127	0.0000	0.0000	0	0.00		

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Mar 2016	ZAUS	14.80 Put	15,000	31.9617	19.0516	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	51.7489	33.0526	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	53.0103	33.9696	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	54.2946	34.9066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	58.2949	37.8413	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	995.1178	1166.2858	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	938.5032	1106.6144	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	141.2610	100.2008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	746.5124	897.7277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	732.8385	882.6848	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	726.0596	875.2173	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	719.3221	867.7857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	705.9641	853.0285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	699.3457	845.7051	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	604.8825	740.3061	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	546.9826	674.8228	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	285.4826	215.4228	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	467.7321	583.9702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	356.2321	274.5702	0.0000	0.0000	301	0.00
Mar 2016	ZAUS	16.20 Call	1,000	378.5528	476.6816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	326.8263	411.8856	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	629.3473	508.7683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	275.7566	349.7132	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	261.4111	332.1077	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	210.9199	269.5945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	849.4199	710.1945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	927.9056	783.2958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	967.9878	820.8384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1049.2780	897.7716	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	131.8673	171.0481	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	102.4472	133.5992	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	78.9066	103.3518	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	40.5590	54.1291	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.1066	5.6527	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.2606	10.0604	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.9571	10.7880	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.9339	12.6118	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2920.3001	3119.8586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	21.7001	18.8586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	22.8060	19.7741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	67.8484	56.5997	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	94.8436	78.6046	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.85 Put	8,000	149.2749	120.8254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1634.8402	1803.6729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1580.7567	1746.4058	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	542.4065	456.2746	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	892.0287	1003.2615	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	630.5382	535.8791	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	831.8389	936.6138	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	820.7964	709.6553	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	707.9642	797.6619	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	902.5715	784.9769	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	915.4455	797.0001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	1096.5881	967.2128	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	572.1447	644.7879	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	566.1128	637.9935	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	534.1194	601.9133	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	367.4475	412.4542	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	331.2957	371.4310	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	319.9548	358.8281	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	303.6878	341.6805	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	243.4900	274.3030	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	14.9129	17.4829	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	141.3366	117.0141	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	772.5567	843.4175	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	719.0768	784.0209	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	381.4460	414.6507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.8692	14.5091	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	16.7222	20.1370	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	17.0698	20.5751	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	25.4139	21.0900	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	284.3102	238.0430	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	307.6105	258.1391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	314.4636	264.0599	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	376.8047	327.7015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2066.6911	2226.0134	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	592.3699	525.1331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	682.5663	603.6434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	781.3647	693.6790	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	925.0654	827.9891	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	958.5485	859.4331	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1050.4832	945.9975	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.76 Put	15,000	1091.8817	985.0965	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.51 Put	15,000	1570.2635	1443.9775	0.0000	0.0000	0	0.00

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Dec 2016	ZAUS	18.45 Call	1,700	831.7136	896.8477	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	738.0923	795.5457	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	720.6879	776.6072	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	716.8975	772.4818	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	689.3064	742.4438	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	671.7083	723.2777	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	599.8169	644.9207	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	592.5115	636.9477	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	583.9159	627.5720	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	564.5377	606.4316	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	548.2841	587.7026	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	540.4819	576.5833	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	527.3986	557.8667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	478.6579	503.9170	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	471.5629	496.0585	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1140.2136	1035.2001	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	612.4836	639.6311	0.0000	0.0000	0	0.00		
			<u>1,526,265</u>					<u>301.00</u>	<u>0.00</u>	<u>22209033.00</u>	<u>0.00</u>
Total			2,693,256					144,217.00	2,400,472,136.30	125295788.00	1079485157381.90
Future											
Mar 2016	ZAZW	Future	1	1.3647	1.3887	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>
Total			1					0.00	0.00	23399.00	167046491.00
Grand Total			3,737,471					149,759.00	2506335827.00	168,175,697	1,507,591,420,461.20