



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2016	DAEU	Future	100	17.6247	17.6784	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	17.6287	17.6825	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.6348	17.6890	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.6535	17.7072	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.6897	17.7432	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.7088	17.7623	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.7411	17.7946	0.0000	0.0000	0	0.00
			<u>542</u>					<u>0.00</u>	<u>0.00</u>
									<u>102 381.00</u>
									<u>1 288 785 645.40</u>
<b>Option</b>									
Feb 2016	DAEU	15.40 Put	100	0.0989	0.3606	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1546.6086	1601.5330	0.0000	0.0000	0	0.00
			<u>200</u>					<u>0.00</u>	<u>0.00</u>
									<u>289 600.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>742</b>					<b>0.00</b>	<b>0.00</b>
									<b>391 981.00</b>
									<b>1 288 785 645.40</b>
<b>Future</b>									
Feb 2016	DAGB	Future	163	22.6122	22.9544	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	22.6249	22.9673	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	22.6548	22.9975	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	121	22.8237	23.1696	0.0000	0.0000	0	0.00
			<u>455</u>					<u>0.00</u>	<u>0.00</u>
									<u>35 896.00</u>
									<u>549 554 906.30</u>
<b>Option</b>									
Sep 2016	DAGB	21.20 Put	12,264	461.8864	373.0044	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	776.0704	870.0496	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
									<u>156 081.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>24,983</b>					<b>0.00</b>	<b>0.00</b>
									<b>191 977.00</b>
									<b>549 554 906.30</b>
<b>Future</b>									
Feb 2016	DAUS	Future	0	15.7912	15.8320	0.0000	0.0000	924	14,551,244.40
Feb 2016	DAUS	Future	392	15.8149	15.8557	0.0000	0.0000	67	1,057,260.00
Feb 2016	DAUS	Future	306	15.8238	15.8646	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	Future	467	15.8327	15.7986	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	15.8446	15.8854	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.8564	15.8973	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.8683	15.9093	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.9100	15.9512	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	359	15.9160	15.9572	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	15.9279	15.9692	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.9488	15.9902	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,254	15.9607	16.0022	0.0000	0.0000	247	3,938,133.50
Apr 2016	DAUS	Future	700	15.9756	16.0173	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	500	16.0024	16.0444	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	370	16.0172	16.0594	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.0440	16.0865	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.0529	15.9944	0.0000	0.0000	100	1,599,440.00
May 2016	DAUS	Future	100	16.0559	16.0986	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	338	16.0989	16.1419	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.1267	16.1698	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.3330	16.3770	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.4329	16.4773	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.7268	16.7720	0.0000	0.0000	0	0.00
			<u>8,118</u>					<u>1,338.00</u>	<u>21,146,077.90</u>
									<u>3 619 174.00</u>
									<u>37 762 044 534.40</u>
<b>Option</b>									
Feb 2016	DAUS	13.93 Call	3,600	1864.3097	1905.1904	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	0.2366	0.3825	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	889.6707	931.6026	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	99.4730	133.8894	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.82 Call	1,000	166.6792	0.0000	0.0000	0.0000	2,000	0.00
Feb 2016	DAUS	11.80 Put	250	0.0177	0.0216	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.2260	0.2665	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	978.3986	1020.1577	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	296.3276	336.4042	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.3157	1.6199	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1230.2655	1273.0237	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	113.6095	138.9208	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	99.1250	121.4959	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1239.1858	1281.7834	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1229.3936	1272.0225	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1219.6061	1262.2669	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	447.8914	488.2856	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	1.1809	1.1973	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1264.0593	1304.1450	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.8123	4.9120	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	14.97 Call	19,744	999.6875	1037.3715	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1663	0.1673	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.1747	5.1443	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	815.9294	849.9557	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	403.6880	429.6553	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	490.6877	517.3801	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	357.7911	380.0356	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	27.0876	25.0048	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	820.3280	849.9815	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	195.7929	210.2767	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	284.3320	301.2932	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.4819	1.3614	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	16.8787	15.7178	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	725.5234	751.9685	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	442.0745	462.8878	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	319.5584	337.4004	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	67.1022	63.4042	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	885.6169	911.6645	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.6897	3.7128	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	26.8523	25.8956	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	661.4416	683.0564	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	460.1336	477.9487	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.8312	5.9787	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1054.7142	1081.1401	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	147.5296	138.2261	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	882.6500	906.8087	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	316.0248	302.3865	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	599.8470	618.1819	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.6774	5.9318	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	34.5559	33.2611	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	622.3586	640.9239	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	496.8194	512.9785	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1074.5530	1049.5408	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	358.6089	370.1576	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.1476	7.9212	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	37.0988	38.7370	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	585.2253	600.9787	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	505.9275	520.0819	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.6190	14.6175	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1305.8591	1332.8862	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	9.6781	10.8646	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	45.3738	42.5155	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	17.70 Call	250	555.0773	568.1659	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	506.9631	519.1570	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	79.9313	69.3823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	697.8322	713.1874	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	339.6373	325.7800	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	420.8056	431.2663	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	13.0867	14.2777	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	59.9399	48.7672	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	548.4246	560.1973	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	517.5999	528.9244	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	14.7383	16.6161	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	69.8191	59.7954	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	536.4826	547.4094	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	522.8474	533.5697	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	16.0434	17.9225	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	79.1008	67.5617	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	528.0777	538.2420	0.0000	0.0000	0	0.00		
			<u>397,244</u>					<u>2,000.00</u>	<u>0.00</u>	<u>6 878 161.00</u>	<u>0.00</u>
<b>Total</b>			<b>405,362</b>					<b>3,338.00</b>	<b>21,146,077.90</b>	<b>10 497 335.00</b>	<b>37 762 044 534.40</b>
<b>Future</b>											
Mar 2016	EUUS	Future	2	1.1152	1.1157	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232 307.00</u>	<u>2 635 734 429.00</u>
<b>Total</b>			<b>2</b>					<b>0.00</b>	<b>0.00</b>	<b>232 307.00</b>	<b>2 635 734 429.00</b>
<b>Future</b>											
Mar 2016	ZAAD	Future	13,303	11.2891	11.3686	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	3,067	11.4333	11.5145	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	600	11.6017	11.6853	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	152	11.7686	11.8532	0.0000	0.0000	83	976,287.50		
			<u>17,122</u>					<u>83.00</u>	<u>976,287.50</u>	<u>2 763 582.00</u>	<u>22 433 572 487.60</u>
<b>Option</b>											
Mar 2016	ZAAD	9.80 Put	200	0.5902	0.5188	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	894.8889	973.5048	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	25.4511	19.3119	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	121.2298	159.2218	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	117.6553	154.9389	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	3.0659	4.2359	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32 377.00</u>	<u>0.00</u>
<b>Total</b>			<b>18,322</b>					<b>83.00</b>	<b>976,287.50</b>	<b>2 795 959.00</b>	<b>22 433 572 487.60</b>

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<b>Future</b>										
	Jun 2016	ZACR	Future	22,550	2.4427	2.4572	0.0000	0.0000	0	0.00
				<u>22,550</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>22,550</b>					<b>0.00</b>	<b>0.00</b>
									86 204.00	1 952 214 746.00
									86 204.00	1 952 214 746.00
<b>Future</b>										
	Mar 2016	ZAEU	Future	76,076	17.6934	17.7473	17.7127	17.6500	749	13,246,617.50
	Jun 2016	ZAEU	Future	42,267	18.0511	18.1073	18.1165	18.0089	505	9,098,082.50
	Sep 2016	ZAEU	Future	9,388	18.4570	18.5156	18.4330	18.4169	500	9,212,445.00
	Dec 2016	ZAEU	Future	5,265	18.8571	18.9176	0.0000	0.0000	13	245,570.00
				<u>132,996</u>					<u>1,767.00</u>	<u>31,802,715.00</u>
									7 973 056.00	104 717 356 257.80
<b>Option</b>										
	Mar 2016	ZAEU	13.05 Put	18,000	0.1175	0.1190	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.20 Put	18,000	0.1657	0.1696	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.85 Put	12,000	0.6905	0.7328	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.03 Put	17,534	1.0080	1.0774	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.60 Put	15,000	2.1234	2.3800	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.90 Call	24,000	2796.3978	2850.6394	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.90 Put	33,200	2.9978	3.3394	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.96 Put	15,000	3.2169	3.5785	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Call	25,000	2328.6951	2383.1258	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Put	25,000	5.2951	5.8258	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.95 Call	26,000	1754.8002	1809.5678	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.00 Call	650	1706.6718	1760.4321	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.15 Call	24,000	1563.8987	1617.6610	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.30 Call	36,640	1424.1105	1477.8702	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.90 Call	19,500	911.5803	964.5767	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	14.20 Put	6,000	16.6198	15.6801	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	15.96 Call	6,000	2224.2945	2273.2640	0.0000	0.0000	0	0.00
	Dec 2016	ZAEU	16.40 Put	2,912	385.0927	372.4744	0.0000	0.0000	0	0.00
	Dec 2016	ZAEU	16.90 Put	2,961	515.8690	499.5929	0.0000	0.0000	0	0.00
	Dec 2016	ZAEU	20.80 Call	2,912	847.4972	861.7176	0.0000	0.0000	0	0.00
	Dec 2016	ZAEU	21.90 Call	2,961	645.3725	655.4990	0.0000	0.0000	0	0.00
				<u>333,270</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>466,266</b>					<b>1,767.00</b>	<b>31,802,715.00</b>
									12 610 000.00	104 717 356 257.80
<b>Future</b>										
	Mar 2016	ZAFR	Future	6,657	16.0680	16.1198	0.0000	0.0000	0	0.00
				<u>6,657</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>6,657</b>					<b>0.00</b>	<b>0.00</b>
									491 841.00	4 773 450 948.60
									491 841.00	4 773 450 948.60

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Mar 2016	ZAGB	Future	39,387	22.6845	23.0278	22.9012	22.7021	1,507	34,427,712.90		
Jun 2016	ZAGB	Future	4,274	23.0844	23.4358	23.3040	23.1179	253	5,895,353.70		
Sep 2016	ZAGB	Future	900	23.5380	23.8998	0.0000	0.0000	0	0.00		
			<u>44,561</u>					<u>1,760.00</u>	<u>40,323,066.60</u>	<u>5 409 836.00</u>	<u>83 961 703 262.40</u>
<b>Option</b>											
Mar 2016	ZAGB	20.75 Put	21,300	30.3542	17.0373	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	241.7858	160.0863	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	807.4513	612.4492	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	157.7058	242.0142	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	37.9873	61.6985	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	687.6986	812.8693	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	289.7874	350.6200	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	120.7097	106.0591	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	1248.3737	1084.4068	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	970.9432	1065.7905	0.0000	0.0000	0	0.00		
			<u>56,749</u>					<u>0.00</u>	<u>0.00</u>	<u>1 605 745.00</u>	<u>0.00</u>
		<b>Total</b>	<b>101,310</b>					<b>1,760.00</b>	<b>40,323,066.60</b>	<b>7 015 581.00</b>	<b>83 961 703 262.40</b>
<b>Future</b>											
Jun 2016	ZAHK	Future	3,381	2.0711	2.0771	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	5,671	0.1393	0.1392	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	5,492	0.1422	0.1420	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	1,056	0.1454	0.1453	0.0000	0.0000	109	1,584,533.00		
			<u>12,219</u>					<u>109.00</u>	<u>1,584,533.00</u>	<u>713 727.00</u>	<u>7 413 217 665.40</u>
		<b>Total</b>	<b>12,219</b>					<b>109.00</b>	<b>1,584,533.00</b>	<b>713 727.00</b>	<b>7 413 217 665.40</b>
<b>Future</b>											
Mar 2016	ZAKS	Future	1,266	0.1550	0.1562	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	1,142	15.8653	15.9063	15.8380	15.7903	65	102,789,350.00		
Jun 2016	ZAUM	Future	222	16.1390	16.1821	16.0959	16.0774	15	24,125,650.00		
Sep 2016	ZAUM	Future	127	16.4458	16.4902	16.3763	16.3763	5	8,188,150.00		
Dec 2016	ZAUM	Future	20	16.7435	16.7887	0.0000	0.0000	0	0.00		
			<u>1,511</u>					<u>85.00</u>	<u>135,103,150.00</u>	<u>117 762.00</u>	<u>127 591 252 650.00</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>1,511</b>					<b>85.00</b>	<b>135,103,150.00</b>	122 285.00	127 591 252 650.00
<b>Future</b>											
Mar 2016	ZAUS	Future	931,332	15.8653	15.9063	15.8817	15.7819	41,484	655,607,320.50		
Jun 2016	ZAUS	Future	178,660	16.1390	16.1821	16.1500	16.0621	12,266	197,283,056.40		
Sep 2016	ZAUS	Future	135,999	16.4458	16.4902	16.4299	16.3711	2,643	43,307,520.50		
Dec 2016	ZAUS	Future	14,708	16.7435	16.7887	16.7500	16.6740	1,257	20,967,870.50		
			<u>1,260,699</u>					<u>57,650.00</u>	<u>917,165,767.90</u>	<u>103 912 921.00</u>	<u>1 092 854 431 140.50</u>
<b>Option</b>											
Mar 2016	ZAUS	11.55 Put	42,370	0.0266	0.0223	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0295	0.0250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0445	0.0389	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0473	0.0415	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0557	0.0495	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0605	0.0541	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0670	0.0604	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.0839	0.0768	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.1139	0.1066	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3315.5061	3356.5004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.3025	0.2987	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3065.6393	3106.6336	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	0.4529	0.4404	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	0.6057	0.5828	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2666.0363	2707.0034	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	0.8282	0.7879	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2366.6319	2407.5469	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2316.7719	2357.6735	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	2.2030	2.0304	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2107.5482	2148.3709	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1928.5499	1969.2625	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	3.3176	3.0226	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1868.9789	1909.6425	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1769.8292	1810.3934	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	5.5853	5.0231	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1661.0041	1701.4275	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	6.4191	5.6847	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1562.9199	1602.7057	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1379.4536	1418.8611	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	14.1536	12.5611	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1293.9495	1333.1976	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1191.0442	1230.1319	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	25.7442	23.8319	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2016	ZAUS	14.75 Call	29,370	1144.9500	1183.9814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	34.0388	32.0249	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	55.8762	53.8113	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	57.2820	55.2191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	58.7160	56.6557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	63.1912	61.1432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	759.3887	797.0612	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	705.9956	743.1578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	162.8283	157.4071	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	525.9285	560.6742	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	513.3408	547.8665	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	507.1162	541.5300	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	500.9401	535.2391	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	488.7257	522.7962	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	482.6908	516.6427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	259.6426	251.3523	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	397.8538	429.8982	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	347.2465	377.8753	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	331.9465	321.5753	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	283.5705	310.6303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	418.2705	404.3303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	213.8444	237.5117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	174.2404	195.5499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	732.4968	711.0025	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	137.0094	155.7155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	126.9397	144.8597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	92.9635	107.9409	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	977.6635	951.6409	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1063.9930	1036.5438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1107.8863	1079.7591	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	62.2808	73.8708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1196.9808	1167.5708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	46.4417	55.9653	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	31.7918	39.1165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	7.3240	9.2983	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.2368	6.4562	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	11.0031	11.0685	0.0000	0.0000	6,600	0.00
Jun 2016	ZAUS	13.00 Put	750	13.0783	12.5218	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	18.9178	18.0384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2670.7274	2712.2199	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	31.7274	30.1199	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	33.3336	31.6342	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	97.0754	91.8094	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	134.0628	126.8536	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	208.3445	197.3211	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1437.7307	1469.2975	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	239.4259	227.6384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1386.6696	1417.7931	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	845.4048	868.7457	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	658.9527	638.7296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	752.7657	775.2017	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	754.1777	732.4922	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	698.6611	719.4637	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	807.6924	785.2228	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	958.5889	934.8038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	587.2535	606.4092	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1058.5975	1034.0450	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1248.7823	1222.8459	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	465.1116	482.1743	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	459.8171	476.6755	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	431.7884	447.7932	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	252.6070	264.6985	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	242.5699	254.3347	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	228.9577	240.2735	0.0000	0.0000	6,600	0.00
Jun 2016	ZAUS	18.60 Call	25,000	179.1261	188.6873	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	34.9416	26.6536	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	219.5929	204.3161	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	684.2224	698.5513	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	635.2611	648.8184	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	325.4547	333.7784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.4844	18.9665	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	50.5571	38.7076	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	63.0879	49.8082	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	80.1763	65.3022	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	320.1352	0.0000	0.0000	0.0000	5,700	0.00
Dec 2016	ZAUS	14.91 Put	100	408.0846	389.2528	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	429.8820	410.6413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	436.2392	416.8865	0.0000	0.0000	368	0.00
Dec 2016	ZAUS	15.20 Put	6,985	503.1107	482.6293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1919.4584	1943.1146	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	614.6341	592.5826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	745.3775	719.9868	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	844.1360	817.8373	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	949.0425	921.9310	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2016	ZAUS	16.47 Put	1,365	1100.0017	1071.9425	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	1134.9431	1106.7018	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1230.5264	1201.8195	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1273.3465	1244.5189	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1766.4351	1735.5783	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	761.7559	773.8657	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	674.2668	685.5003	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	657.9825	669.0574	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	654.4352	665.4732	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	628.6039	639.3849	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	612.1247	622.7463	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	544.7055	554.6780	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	537.8474	547.7552	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	531.3785	539.8694	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	516.8367	525.2839	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	504.0003	512.4142	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	496.4033	504.8032	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	483.6433	492.0164	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	478.3758	0.0000	0.0000	0.0000	368	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	435.8149	444.1394	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	428.8064	437.1322	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	412.9823	0.0000	0.0000	0.0000	11,400	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	409.2301	417.5663	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1308.3391	1282.4018	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	565.1868	577.4086	0.0000	0.0000	0	0.00		
			<u>1,784,491</u>					<u>31,036.00</u>	<u>0.00</u>	<u>22 599 375.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,045,190</b>					<b>88,686.00</b>	<b>917,165,767.90</b>	<b>126 512 296.00</b>	<b>1 092 854 431 140.50</b>
<b>Future</b>											
Mar 2016	ZAZW	Future	1	1.3610	1.3750	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23 399.00</u>	<u>167 046 491.00</u>
		<b>Total</b>	<b>1</b>					<b>0.00</b>	<b>0.00</b>	<b>23 399.00</b>	<b>167 046 491.00</b>
		<b>Grand Total</b>	<b>4,109,762</b>					<b>95,828.00</b>	<b>1 148 101 597.90</b>	<b>169,585,236</b>	<b>1,525,275,981,437.70</b>