



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	681.3802	852.5959	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	71.6802	50.9959	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	1182.9298	1346.9296	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	1132.9084	1294.4790	0.0000	0.0000	0	0.00	
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		Total	4,000					0.00	0.00	1000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	918.9212	920.8523	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	782.4079	784.8236	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12264.00</u>
		Total	24,528					0.00	0.00	12264.00
Option										
Oct 2015	DANZ	8.90 Put	12,000	125.9865	113.5750	0.0000	0.0000	0	0.00	
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12000.00</u>
		Total	12,000					0.00	0.00	12000.00
Future										
Sep 2015	DAUS	Future	0	13.8682	13.9471	0.0000	0.0000	6,110	84,734,702.00	
Oct 2015	DAUS	Future	11,000	13.8461	13.9471	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	2,726	13.8696	13.9737	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	1,000	13.8720	13.9761	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	600	13.8863	13.9906	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	351	13.9054	14.0099	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	13.9728	14.0781	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	14.0052	14.1109	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	14.0388	14.1447	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	2,650	14.0974	14.2036	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.2421	14.3495	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	DAUS	Future	264	14.4737	14.5850	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.7380	14.8527	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.9969	15.1184	0.0000	0.0000	0	0.00
			<u>20,149</u>					<u>6,110.00</u>	<u>84,734,702.00</u>
									<u>3402370.00</u>
									<u>34425968623.50</u>
Option									
Oct 2015	DAUS	13.26 Call	3,000	587.7025	689.5300	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	10,000	460.1633	562.4506	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	383.2577	485.6981	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	7.1577	8.5981	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.55 Call	3,000	334.4875	431.7333	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.77 Call	3,000	183.0542	269.6028	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	113.4705	173.8059	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.05 Call	3,000	112.2371	165.3422	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	615.1236	714.4601	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	508.6173	602.0410	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0328	0.0787	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0691	0.1991	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	471.6887	559.4014	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	2.3818	4.7594	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	271.3088	0.0000	0.0000	0.0000	13,360	0.00
Oct 2015	DAUS	14.00 Call	13,360	257.2632	0.0000	0.0000	0.0000	26,720	0.00
Nov 2015	DAUS	12.72 Call	300	1215.1267	1321.2291	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	954.1220	1058.9432	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	36.2151	35.6114	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	55.1217	52.0971	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	402.5588	474.4874	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	232.4517	280.4489	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	872.2985	973.0127	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	860.6017	960.5746	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	73.3864	68.6489	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	275.6503	244.8085	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	542.1102	619.3088	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	391.5413	454.1608	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.5396	0.7615	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.2736	1.4393	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	19.4613	21.9584	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	38.0625	37.5253	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	47.5294	46.0525	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1004.5963	1106.8808	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	61.7963	58.7808	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	834.7481	932.3165	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	827.0462	924.3302	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.25 Put	15,000	104.2462	96.2302	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	768.9000	861.6159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	126.1000	113.5159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	700.1222	787.2302	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	564.4932	642.8102	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	520.5260	595.3839	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	459.7950	529.3183	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	23.6962	31.8559	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.9297	2.0638	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.1642	3.3702	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	449.9188	507.6192	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	55.5132	65.9532	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	15.8198	20.0846	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1286.9509	1388.5309	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1179.9063	1278.3426	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	281.0832	0.0000	0.0000	0.0000	150	0.00
Jan 2016	DAUS	14.48 Call	250	484.3993	535.0504	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	291.3806	0.0000	0.0000	0.0000	150	0.00
Feb 2016	DAUS	11.60 Put	1,000	14.6999	18.9665	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	325.0140	358.0683	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	775.5542	843.4002	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	25.8878	30.5125	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	312.0046	0.0000	0.0000	0.0000	150	0.00
Feb 2016	DAUS	14.84 Call	250	481.9607	526.0803	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	322.0100	0.0000	0.0000	0.0000	150	0.00
Mar 2016	DAUS	13.34 Put	17,991	273.4381	257.6983	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	605.5133	655.5266	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	411.2294	379.8432	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	532.7672	576.1770	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	37.5509	42.6352	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	341.5498	0.0000	0.0000	0.0000	150	0.00
Mar 2016	DAUS	15.25 Call	250	485.3689	524.5441	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	359.5724	0.0000	0.0000	0.0000	150	0.00
Apr 2016	DAUS	11.80 Put	250	46.3706	50.8589	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	365.1857	0.0000	0.0000	0.0000	150	0.00
Apr 2016	DAUS	15.66 Call	250	481.2289	517.3334	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	380.1064	0.0000	0.0000	0.0000	150	0.00
May 2016	DAUS	11.80 Put	250	55.5873	60.3193	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	387.2889	0.0000	0.0000	0.0000	150	0.00
May 2016	DAUS	16.13 Call	250	477.8520	512.1997	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	396.7209	0.0000	0.0000	0.0000	150	0.00
Jun 2016	DAUS	12.20 Put	1,000	94.2008	98.0178	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	632.4262	675.2875	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	63.7590	68.5173	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	404.7497	0.0000	0.0000	0.0000	150	0.00		
Jun 2016	DAUS	16.62 Call	250	477.8992	510.6509	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	424.2944	0.0000	0.0000	0.0000	150	0.00		
Jul 2016	DAUS	11.80 Put	250	69.4397	75.4408	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	417.2373	0.0000	0.0000	0.0000	150	0.00		
Jul 2016	DAUS	17.13 Call	250	478.6584	510.1038	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	442.4910	0.0000	0.0000	0.0000	150	0.00		
Aug 2016	DAUS	12.70 Put	2,000	194.9584	195.3650	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	797.9038	846.6016	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	75.1431	82.1833	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	427.1419	0.0000	0.0000	0.0000	150	0.00		
Aug 2016	DAUS	17.70 Call	250	483.5588	510.2157	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	475.8015	0.0000	0.0000	0.0000	150	0.00		
Sep 2016	DAUS	13.50 Put	10,000	429.9540	409.0449	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	505.7436	529.6758	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	503.6001	523.0834	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	555.9101	527.8269	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	554.1588	587.5010	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	79.9772	89.3250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	435.3193	0.0000	0.0000	0.0000	150	0.00		
Sep 2016	DAUS	18.25 Call	250	533.8483	548.6816	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	530.1093	0.0000	0.0000	0.0000	150	0.00		
Oct 2016	DAUS	11.80 Put	250	87.0505	95.6539	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	450.3054	0.0000	0.0000	0.0000	150	0.00		
Oct 2016	DAUS	18.77 Call	250	570.5875	589.8126	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	569.0850	0.0000	0.0000	0.0000	150	0.00		
Nov 2016	DAUS	11.80 Put	250	94.4847	102.5076	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	463.6385	0.0000	0.0000	0.0000	150	0.00		
Nov 2016	DAUS	19.40 Call	400	612.0583	636.2372	0.0000	0.0000	150	0.00		
			<u>469,896</u>					<u>43,380.00</u>	<u>0.00</u>	<u>5984561.00</u>	<u>0.00</u>
Total			490,045					49,490.00	84,734,702.00	9386931.00	34425968623.50
Future											
Dec 2015	EUUS	Future	95	1.1182	1.1235	1.1205	1.1205	25	280,350.00		
			<u>95</u>					<u>25.00</u>	<u>280,350.00</u>	<u>206051.00</u>	<u>2349782916.00</u>
Total			95					25.00	280,350.00	206051.00	2349782916.00
Future											
Dec 2015	ZAAD	Future	9,513	9.8106	9.8698	9.8292	9.7849	899	8,827,069.00		
Mar 2016	ZAAD	Future	4,771	9.9312	9.9910	9.9481	9.9369	521	5,179,990.00		

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			14,284					1,420.00	14,007,059.00	2642240.00	21139692730.80	
Option												
	Dec 2015	ZAAD	9.30 Put	201	43.1238	41.6926	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	334.3595	382.0557	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	102.1652	121.8807	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00	
	Total		14,887					1,420.00	14,007,059.00	2673417.00	21139692730.80	
Future												
	Dec 2015	ZACR	Future	25,110	2.1835	2.2055	0.0000	0.0000	0	0.00		
			25,110					0.00	0.00	31303.00	631930594.00	
	Total		25,110					0.00	0.00	31303.00	631930594.00	
Future												
	Dec 2015	ZAEU	Future	82,697	15.6691	15.8630	15.7950	15.6496	7,283	114,593,911.00		
	Mar 2016	ZAEU	Future	28,117	15.9657	16.1623	16.0609	16.0250	1,505	24,163,933.50		
	Jun 2016	ZAEU	Future	250	16.2636	16.4667	0.0000	0.0000	0	0.00		
			111,064					8,788.00	138,757,844.50	7257765.00	92743755348.40	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	7.8772	7.5327	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	26.8192	24.1872	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	28.9175	25.9879	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	35.1457	31.3015	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	59.2289	47.4456	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	217.6302	175.4344	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	458.7251	563.9954	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	250.1921	314.0747	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	32.9034	30.5519	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	39.7150	36.8506	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	85.5559	79.0604	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	104.4032	96.3431	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	200.8974	175.6703	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1348.4608	1510.9632	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	301.4575	265.4196	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	463.1662	401.3010	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	791.3402	900.8105	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	716.7104	817.3476	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	665.8038	760.3507	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	182.6536	165.4222	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1127.2909	1239.6109	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4048422.00	0.00	

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Total			448,634					8,788.00	138,757,844.50	11306187.00	92743755348.40	
Future												
	Dec 2015	ZAFR	Future	7,276	14.3815	14.5502	0.0000	0.0000	73	1,053,937.50		
	Mar 2016	ZAFR	Future	1,591	14.6836	14.8554	0.0000	0.0000	34	500,735.00		
				<u>8,867</u>					<u>107.00</u>	<u>1,554,672.50</u>	<u>467238.00</u>	<u>4398950899.80</u>
Total			8,867					107.00	1,554,672.50	467238.00	4398950899.80	
Future												
	Dec 2015	ZAGB	Future	31,434	21.2250	21.3743	21.2832	21.1866	2,229	47,364,205.00		
	Mar 2016	ZAGB	Future	3,183	21.5770	21.7287	21.6301	21.6301	10	216,301.00		
				<u>34,617</u>					<u>2,239.00</u>	<u>47,580,506.00</u>	<u>5138379.00</u>	<u>77824138465.60</u>
Option												
	Dec 2015	ZAGB	17.87 Put	830	16.1988	12.4730	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1904.7585	2028.6750	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1407.6322	1515.1201	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	211.4848	166.1807	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	241.3893	192.1645	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	1167.8197	1262.8093	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	432.7175	359.7708	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	896.4667	971.9356	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	459.2738	383.6756	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	654.1097	561.9149	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	616.6682	665.1262	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	560.7534	603.7833	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	457.3142	490.1301	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	190.1085	199.1956	0.0000	0.0000	0	0.00		
				<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1428450.00</u>	<u>0.00</u>
Total			134,297					2,239.00	47,580,506.00	6566829.00	77824138465.60	
Future												
	Dec 2015	ZAJY	Future	8,134	0.1171	0.1179	0.0000	0.0000	149	1,741,333.20		
	Mar 2016	ZAJY	Future	106	0.1193	0.1201	0.0000	0.0000	0	0.00		
				<u>8,240</u>					<u>149.00</u>	<u>1,741,333.20</u>	<u>673455.00</u>	<u>6891752462.10</u>
Total			8,240					149.00	1,741,333.20	673455.00	6891752462.10	
Future												
	Dec 2015	ZAKS	Future	1,960	0.1316	0.1321	0.0000	0.0000	0	0.00		
				<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6421.00</u>	<u>80140720.00</u>
Total			1,960					0.00	0.00	6421.00	80140720.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Dec 2015	ZANN	Future	28,268	0.0685	0.0687	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>
		Total	28,268					0.00	0.00	981344.00
Future										
Mar 2016	ZASD	Future	720	9.9732	9.9900	0.0000	0.0000	720	7,179,840.00	
			<u>720</u>					<u>720.00</u>	<u>7,179,840.00</u>	<u>720.00</u>
		Total	720					720.00	7,179,840.00	720.00
Future										
Dec 2015	ZAUM	Future	589	14.0129	14.1187	14.0606	13.9777	222	311,281,370.00	
Mar 2016	ZAUM	Future	192	14.2496	14.3571	14.2715	14.2292	22	31,357,270.00	
Jun 2016	ZAUM	Future	114	14.4841	14.5956	0.0000	0.0000	0	0.00	
			<u>895</u>					<u>244.00</u>	<u>342,638,640.00</u>	<u>105000.00</u>
		Total	895					244.00	342,638,640.00	109523.00
Future										
Dec 2015	ZAUS	Future	729,406	14.0129	14.1187	14.0648	13.9793	75,853	1,064,884,698.70	
Mar 2016	ZAUS	Future	63,372	14.2496	14.3571	14.2828	14.2292	4,693	66,899,635.00	
Jun 2016	ZAUS	Future	29,226	14.4841	14.5956	14.5038	14.5038	500	7,251,900.00	
Sep 2016	ZAUS	Future	3,124	14.7489	14.8637	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	0	15.0115	15.1334	15.0300	15.0030	8	120,132.00	
			<u>825,128</u>					<u>81,054.00</u>	<u>1,139,156,365.70</u>	<u>95292158.00</u>
		Total								961063009523.90
Option										
Dec 2015	ZAUS	10.95 Call	4,331	3064.7483	3170.8905	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	1.8483	2.1905	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	3014.9089	3121.0626	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2815.7022	2921.8963	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2616.8111	2723.1201	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	5.4565	6.2317	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	5.5480	6.3391	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	7.0034	8.0454	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	7.6108	8.7567	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	8.9890	10.3677	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	10.6166	12.2648	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1876.5286	1984.4569	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	14.3268	16.5627	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1827.7118	1935.8220	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1537.3179	1646.7619	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	26.9858	30.9455	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1470.3391	1580.1538	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 2015	ZAUS	12.58 Call	150	1460.7999	1570.6694	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1441.7457	1551.7251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	37.9549	38.8313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	44.4106	44.7436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	45.5636	45.7943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1262.0635	1367.7647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	49.1635	49.0647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	55.6402	54.9205	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1175.6443	1280.0075	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	62.7443	61.3075	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1091.8666	1194.4905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,000	78.9666	75.7905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	88.1485	83.9437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1010.9848	1111.4418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	933.2343	1031.0810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	120.3343	112.3810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	895.5976	991.9735	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	132.6976	123.2735	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	873.4253	968.8661	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	851.8544	946.0329	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	164.7335	149.9005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	804.2253	893.8478	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	790.9781	879.2258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	178.0781	160.5258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	764.9674	851.7834	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	727.1637	811.7861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	214.2637	193.0861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	714.8860	798.7578	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	673.1845	754.3625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	667.3881	748.1742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	263.0153	237.2101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	267.3389	241.1343	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	271.7023	245.0989	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	276.1055	249.0995	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	633.4485	711.8405	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	289.5534	261.3347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	600.9361	676.8797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	308.0361	278.1797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	10,000	346.8711	313.6881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	544.9673	616.3207	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	507.1424	575.1085	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	404.2424	366.4085	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.00 Call	51,500	467.3843	531.5230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	460.3708	418.1571	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	447.1613	508.5489	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	527.3756	479.5236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	391.5109	446.6701	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	377.8778	431.6713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	364.7265	417.1744	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	358.3285	410.1089	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	336.8266	386.3250	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	328.0251	376.5654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	300.3920	345.8342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	787.4920	727.1342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	252.3070	292.0096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	241.8268	280.0053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	224.1793	259.9237	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	201.2283	234.0224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	196.3255	228.4738	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	154.3082	180.6907	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	140.5409	164.9823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	105.3190	125.0519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	12.2423	15.2576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	21.9513	26.2769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	23.7668	28.1694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	32.4025	36.9991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	33.9073	38.5143	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	38.2198	42.8225	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	40.5465	45.1310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	43.6271	48.1687	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	51.1145	55.4836	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	63.0682	67.0006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1792.5231	1902.2879	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	118.2298	118.6753	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1576.9050	1684.1395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	158.0701	152.7185	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	196.9143	188.0647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1275.5987	1371.5927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	244.7021	231.4803	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1048.1498	1133.0438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	385.0354	355.6709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	937.9265	1011.0152	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	853.3315	920.9614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	742.1034	801.7023	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.31 Call	43,156	704.7693	762.0078	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	639.0963	691.9861	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	610.5221	661.3561	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	563.4445	610.7680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	491.3140	533.0688	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	438.4629	476.3369	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	353.1565	384.7605	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	257.4563	281.5556	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	233.7476	255.8248	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	77.9522	90.2990	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	92.4852	96.2309	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	207.2350	204.5720	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	226.2111	222.2676	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	285.0347	269.5033	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	396.4438	372.0526	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	408.7489	383.4016	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	785.9198	837.5456	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	501.6861	536.8890	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	456.3928	488.8147	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	419.4948	449.5958	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	405.0910	434.2751	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	390.3532	418.5912	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	335.2483	353.3950	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	531.6137	563.0533	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	97.7347	104.9064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	474.5949	0.0000	0.0000	0.0000	150	0.00		
Dec 2016	ZAUS	19.75 Call	150	587.1925	0.0000	0.0000	0.0000	150	0.00		
Dec 2016	ZAUS	19.81 Call	250	578.0311	616.5533	0.0000	0.0000	0	0.00		
			<u>1,527,534</u>					<u>300.00</u>	<u>0.00</u>	<u>19793200.00</u>	<u>0.00</u>
Total			2,352,662					81,354.00	1,139,156,365.70	115085358.00	961063009523.90
Future	Dec 2015	ZAZW	Future	7,688	1.1103	1.1103	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<u>0.00</u>	<u>0.00</u>	<u>15709.00</u>	<u>111105391.00</u>
Total			7,688					0.00	0.00	15709.00	111105391.00
Grand Total			3,562,896					144,536.00	1777631312.90	155,336,322	1,347,964,483,294.00