



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	696.7243	681.3802	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	58.0243	71.6802	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	1193.5398	1182.9298	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	1142.3903	1132.9084	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	916.9876	918.9212	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	779.9902	782.4079	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	110.4322	125.9865	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										
Oct 2015	DAUS	Future	11,000	13.8433	13.8461	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	2,726	13.8552	13.8696	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	1,000	13.8576	13.8720	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	600	13.8718	13.8863	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	351	13.8908	13.9054	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	13.9579	13.9728	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.9893	14.0052	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	14.0231	14.0388	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	2,650	14.0821	14.0974	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.2264	14.2421	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.4571	14.4737	0.0000	0.0000	0	0.00	

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Sep 2016	DAUS	Future	259	14.7186	14.7380	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.9756	14.9969	0.0000	0.0000	0	0.00	
			<u>20,149</u>					<u>0.00</u>	<u>0.00</u>	<u>3402370.00</u>
										<u>34425968623.50</u>
Option										
Oct 2015	DAUS	13.26 Call	3,000	583.6655	587.7025	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.39 Call	10,000	454.7048	460.1633	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Call	201	376.4112	383.2577	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Put	201	3.1112	7.1577	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.55 Call	3,000	316.8517	334.4875	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.77 Call	3,000	163.6538	183.0542	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.98 Call	5,000	93.7986	113.4705	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.05 Call	3,000	93.4155	112.2371	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.31 Call	3,000	596.6133	615.1236	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	488.9688	508.6173	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0514	0.0328	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.1038	0.0691	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	451.8333	471.6887	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	0.9960	2.3818	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.87 Put	13,360	263.6233	271.3088	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	13,360	235.4282	257.2632	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	1199.9216	1215.1267	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	937.4826	954.1220	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Put	10,000	34.5170	36.2151	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	52.0585	55.1217	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.81 Call	10,000	379.4386	402.5588	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	14.25 Call	20,000	211.6568	232.4517	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	854.2548	872.2985	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	842.2420	860.6017	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	70.1707	73.3864	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.75 Put	1,000	267.3220	275.6503	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	519.1770	542.1102	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.99 Call	5,000	367.6470	391.5413	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	0.5209	0.5396	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	1.1353	1.2736	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	19.9943	19.4613	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	37.5740	38.0625	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	46.4425	47.5294	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	987.6807	1004.5963	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	59.7807	61.7963	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	815.2533	834.7481	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	11,500	807.4121	827.0462	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	99.5121	104.2462	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.33 Call	201	748.5842	768.9000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	120.6842	126.1000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	678.9696	700.1222	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	541.6961	564.4932	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	497.2420	520.5260	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	435.9307	459.7950	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	22.5591	23.6962	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	2.0172	1.9297	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.4145	3.1642	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	427.7498	449.9188	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	55.5255	55.5132	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	17.8032	15.8198	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1270.6789	1286.9509	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1161.9803	1179.9063	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	275.7363	281.0832	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	463.2636	484.3993	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	276.1360	291.3806	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	17.2388	14.6999	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	308.7925	325.0140	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	751.5556	775.5542	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	28.6494	25.8878	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	304.7509	312.0046	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	460.7791	481.9607	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	306.2132	322.0100	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	267.8269	273.4381	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	581.7970	605.5133	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	402.4644	411.2294	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	510.3761	532.7672	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	40.5590	37.5509	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	332.1546	341.5498	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	464.3930	485.3689	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	342.5685	359.5724	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	49.5636	46.3706	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	356.7032	365.1857	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	461.9126	481.2289	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	364.5686	380.1064	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	59.2365	55.5873	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	378.0861	387.2889	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	460.9484	477.8520	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	383.1101	396.7209	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	96.7361	94.2008	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	610.7553	632.4262	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	67.7659	63.7590	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	394.5104	404.7497	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	463.6858	477.8992	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	412.4777	424.2944	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	74.8909	69.4397	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	407.3526	417.2373	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	464.6684	478.6584	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	430.1953	442.4910	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	195.8825	194.9584	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	771.8475	797.9038	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	83.2638	75.1431	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	418.7956	427.1419	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	473.1019	483.5588	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	466.8521	475.8015	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	421.3710	429.9540	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	490.8184	505.7436	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	489.0581	503.6001	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	50,000	543.4942	555.9101	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	50,000	536.5611	554.1588	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	89.1784	79.9772	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	427.5775	435.3193	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	519.4874	533.8483	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	516.6415	530.1093	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	95.7612	87.0505	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	440.6052	450.3054	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	557.0680	570.5875	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	556.0252	569.0850	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	101.9951	94.4847	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	452.5463	463.6385	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	598.6451	612.0583	0.0000	0.0000	0	0.00
			<u>469,896</u>					<u>0.00</u>	<u>0.00</u>
		Total	490,045					0.00	0.00
									<u>5984561.00</u>
									<u>34425968623.50</u>
Future									
Dec 2015	EUUS	Future	95	1.1214	1.1182	1.1189	1.1189	1	11,189.00
			<u>95</u>					<u>1.00</u>	<u>11,189.00</u>
		Total	95					1.00	11,189.00
									<u>206052.00</u>
									<u>2349794105.00</u>
Future									
Dec 2015	ZAAD	Future	9,515	9.8379	9.8106	9.8550	9.8225	549	5,407,596.70
Mar 2016	ZAAD	Future	4,721	9.9595	9.9312	9.9519	9.9519	50	497,595.00

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			14,236					599.00	5,905,191.70	2642839.00	21145597922.50	
Option												
	Dec 2015	ZAAD	9.30 Put	201	37.0040	43.1238	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	347.5367	334.3595	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	102.5970	102.1652	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00	
	Total		14,839					599.00	5,905,191.70	2674016.00	21145597922.50	
Future												
	Dec 2015	ZACR	Future	25,110	2.1806	2.1835	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	78,207	15.6964	15.6691	15.7070	15.4952	14,688	228,683,595.50		
	Mar 2016	ZAEU	Future	28,117	15.9949	15.9657	15.9562	15.8000	95	1,510,840.60		
	Jun 2016	ZAEU	Future	250	16.2935	16.2636	0.0000	0.0000	0	0.00		
			106,574					14,783.00	230,194,436.10	7272548.00	92973949784.50	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	6.9833	7.8772	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	24.6638	26.8192	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	26.6460	28.9175	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	32.5493	35.1457	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	53.5843	59.2289	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	200.9769	217.6302	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	457.5826	458.7251	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	243.9952	250.1921	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	30.4361	32.9034	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	36.7388	39.7150	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	79.3649	85.5559	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	96.9880	104.4032	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	185.6139	200.8974	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1357.9633	1348.4608	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	280.8446	301.4575	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	433.6575	463.1662	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	783.8928	791.3402	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	707.5899	716.7104	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	655.8179	665.8038	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	167.6223	182.6536	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1115.1147	1127.2909	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4048422.00	0.00	

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Total			444,144					14,783.00	230,194,436.10	11320970.00	92973949784.50
Future											
Dec 2015	ZAFR	Future	7,276	14.3913	14.3815	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,591	14.6944	14.6836	0.0000	0.0000	0	0.00		
			<u>8,867</u>					<u>0.00</u>	<u>0.00</u>	<u>467238.00</u>	<u>4398950899.80</u>
Total			8,867					0.00	0.00	467238.00	4398950899.80
Future											
Dec 2015	ZAGB	Future	31,433	21.2177	21.2250	21.1208	21.0094	26	546,886.50		
Mar 2016	ZAGB	Future	3,188	21.5709	21.5770	21.4206	21.4206	5	107,103.00		
			<u>34,621</u>					<u>31.00</u>	<u>653,989.50</u>	<u>5138410.00</u>	<u>77824792455.10</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	14.5939	16.1988	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1891.5487	1904.7585	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1392.2527	1407.6322	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	203.1162	211.4848	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	233.5504	241.3893	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1152.0007	1167.8197	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	421.5209	432.7175	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	877.8566	896.4667	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	447.7380	459.2738	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	640.7810	654.1097	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	597.4304	616.6682	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	541.6680	560.7534	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	438.8565	457.3142	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	177.9963	190.1085	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			134,301					31.00	653,989.50	6566860.00	77824792455.10
Future											
Dec 2015	ZAJY	Future	8,134	0.1171	0.1171	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	106	0.1193	0.1193	0.0000	0.0000	0	0.00		
			<u>8,240</u>					<u>0.00</u>	<u>0.00</u>	<u>673455.00</u>	<u>6891752462.10</u>
Total			8,240					0.00	0.00	673455.00	6891752462.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1324	0.1316	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	0.0684	0.0685	0.0000	0.0000	0	0.00		
			<u>28,268</u>					0.00	0.00	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
Mar 2016	ZASD	Future	720	9.9120	9.9732	0.0000	0.0000	0	0.00		
			<u>720</u>					0.00	0.00	720.00	7179840.00
		Total	720					0.00	0.00	720.00	7179840.00
Future											
Dec 2015	ZAUM	Future	570	13.9971	14.0129	14.0180	13.9028	115	160,651,210.00		
Mar 2016	ZAUM	Future	209	14.2339	14.2496	14.2053	14.1205	31	43,837,610.00		
Jun 2016	ZAUM	Future	114	14.4674	14.4841	0.0000	0.0000	0	0.00		
			<u>893</u>					146.00	204,488,820.00	105146.00	108774926510.00
		Total	893					146.00	204,488,820.00	109669.00	108774926510.00
Future											
Dec 2015	ZAUS	Future	717,255	13.9971	14.0129	14.0305	13.8925	40,728	569,522,920.20		
Mar 2016	ZAUS	Future	63,615	14.2339	14.2496	14.2380	14.1200	5,136	72,633,230.00		
Jun 2016	ZAUS	Future	29,226	14.4674	14.4841	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	3,124	14.7293	14.7489	0.0000	0.0000	0	0.00		
			<u>813,220</u>					45,864.00	642,156,150.20	95338022.00	961705165674.10
Option											
Dec 2015	ZAUS	10.95 Call	4,331	3048.8732	3064.7483	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.7732	1.8483	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2999.0123	3014.9089	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2799.6884	2815.7022	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2600.7894	2616.8111	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	5.2493	5.4565	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	5.3426	5.5480	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	6.8313	7.0034	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	7.4568	7.6108	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	8.8829	8.9890	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	10.5773	10.6166	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1860.8346	1876.5286	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	14.4697	14.3268	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1812.0812	1827.7118	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1522.2755	1537.3179	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	27.9158	26.9858	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1455.4996	1470.3391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1445.9924	1460.7999	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	12.60 Call	30,000	1427.0026	1441.7457	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	38.6610	37.9549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	44.8289	44.4106	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	45.9292	45.5636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1246.4561	1262.0635	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	49.3561	49.1635	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	55.5125	55.6402	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1159.3509	1175.6443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	62.2509	62.7443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1074.7099	1091.8666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,000	77.6099	78.9666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	86.2955	88.1485	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	992.7920	1010.9848	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	105.8330	0.0000	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.20 Call	677	913.8447	933.2343	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	116.7447	120.3343	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	875.5584	895.5976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	128.4584	132.6976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	852.9804	873.4253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	831.0644	851.8544	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	159.4054	164.7335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	782.9622	804.2253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	769.5831	790.9781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	172.4831	178.0781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	743.3111	764.9674	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	705.1296	727.1637	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	208.0296	214.2637	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	692.7286	714.8860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	650.6192	673.1845	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	644.7687	667.3881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	247.6687	254.4881	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.62 Put	4,000	256.0854	263.0153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	260.3549	267.3389	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	264.6672	271.7023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	269.0178	276.1055	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	610.5090	633.4485	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	282.3148	289.5534	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	577.7071	600.9361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	300.6071	308.0361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	10,000	339.1032	346.8711	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	521.2882	544.9673	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	483.2078	507.1424	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	13.91 Put	100	396.1078	404.2424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Call	0	478.6204	502.5806	462.2581	431.9455	2	0.00
Dec 2015	ZAUS	14.00 Call	51,500	443.2406	467.3843	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	452.0859	460.3708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	423.3290	447.1613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	519.8196	527.3756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	368.7464	391.5109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	355.4281	377.8778	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	342.5987	364.7265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	336.3648	358.3285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	315.4532	336.8266	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	306.9114	328.0251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	280.1616	300.3920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	783.0616	787.4920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	233.8858	252.3070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	223.9125	241.8268	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	207.1674	224.1793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	185.4817	201.2283	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	180.8630	196.3255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	141.5042	154.3082	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	128.7037	140.5409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	96.2313	105.3190	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	13.5609	12.2423	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	24.6037	21.9513	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	26.4543	23.7668	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	35.1502	32.4025	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	36.6521	33.9073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	40.9349	38.2198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	43.2376	40.5465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	46.2740	43.6271	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	53.6170	51.1145	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	65.2577	63.0682	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1777.9532	1792.5231	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	118.3000	118.2298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1560.8771	1576.9050	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	156.5657	158.0701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	193.9940	196.9143	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1255.9297	1275.5987	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	240.0638	244.7021	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1024.3234	1048.1498	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	376.6072	385.0354	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	913.3642	937.9265	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	13.94 Call	788	828.2986	853.3315	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	716.6333	742.1034	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	679.5249	704.7693	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	614.7758	639.0963	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	586.6795	610.5221	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	540.4903	563.4445	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	470.0436	491.3140	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	418.7620	438.4629	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	336.4781	353.1565	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	244.9517	257.4563	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	222.4269	233.7476	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	75.4333	77.9522	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	95.1934	92.4852	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	202.1867	207.2350	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	219.7900	226.2111	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	279.4846	285.0347	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	386.1880	396.4438	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	397.9897	408.7489	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	760.2907	785.9198	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	485.1322	501.6861	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	441.7363	456.3928	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	406.4932	419.4948	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	392.7638	405.0910	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	378.7342	390.3532	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	332.8067	335.2483	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	514.9799	531.6137	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	104.3037	97.7347	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	463.2114	474.5949	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	572.3681	587.1925	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	563.3357	578.0311	0.0000	0.0000	0	0.00		
			<u>1,538,034</u>					<u>10,502.00</u>	<u>0.00</u>	<u>19803702.00</u>	<u>0.00</u>
	Total		2,351,254					56,366.00	642,156,150.20	115141724.00	961705165674.10
Future											
Dec 2015	ZAZW	Future	7,688	1.1771	1.1103	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1481	1.0780	1.1300	1.1300	1	5,650.00		
			<u>7,689</u>					<u>1.00</u>	<u>5,650.00</u>	<u>15710.00</u>	<u>111111041.00</u>
	Total		7,689					1.00	5,650.00	15710.00	111111041.00

<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>
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Grand Total		3,556,953					71,927.00	1083415426.50	155,408,249	1,349,047,898,720.50
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