



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	321.8329	366.5278	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	115.9329	111.8278	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	823.1402	867.3746	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	780.6198	824.7557	0.0000	0.0000	0	0.00	
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1,000.00</u>
		Total	4,000					0.00	0.00	1,000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	901.4254	903.3799	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	760.5779	763.0114	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12,264.00</u>
		Total	24,528					0.00	0.00	12,264.00
Option										
Oct 2015	DANZ	8.90 Put	12,000	67.8806	89.0038	0.0000	0.0000	0	0.00	
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12,000.00</u>
		Total	12,000					0.00	0.00	12,000.00
Future										
Oct 2015	DAUS	Future	2,726	13.3005	13.4359	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	1,000	13.3006	13.4290	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	600	13.3124	13.4429	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	350	13.3292	13.4614	0.0000	0.0000	4	53,226.00	
Nov 2015	DAUS	Future	250	13.3922	13.5264	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.4253	13.5567	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.4575	13.5883	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	2,650	13.5134	13.6462	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.6502	13.7844	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.8667	14.0036	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.1099	14.2493	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Dec 2016	DAUS	Future	251	14.3674	14.5074	0.0000	0.0000	0	0.00	
			<u>9,148</u>					<u>4.00</u>	<u>53,226.00</u>	<u>3,409,592.00</u>
										<u>34,525,704,042.40</u>
Option										
Oct 2015	DAUS	14.05 Call	3,000	0.2361	1.8861	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	3,000	4.3759	13.0539	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.31 Call	3,000	138.1935	226.4864	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	98.7715	161.6268	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0242	0.0180	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.0915	0.0691	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.44 Call	8,000	142.0665	209.8078	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	104.9443	160.3270	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	0.8673	0.8782	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.87 Put	13,360	591.0464	491.5729	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	13,360	39.4580	65.2163	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	656.8015	783.4457	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	432.2626	541.1350	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Call	300	108.9424	157.8194	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Put	300	462.8424	377.9194	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Put	10,000	97.9832	70.8801	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	144.8574	108.9189	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.81 Call	10,000	105.0595	149.8307	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	14.25 Call	20,000	47.5412	70.5045	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	389.5564	488.0121	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	5,000	281.3976	366.0466	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.40 Call	7,500	258.0993	339.1693	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	383.2819	480.3964	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	6,000	287.0716	371.9084	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	172.5966	136.2850	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.75 Put	1,000	530.3264	449.7840	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	193.9360	254.1874	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.99 Call	5,000	122.4956	165.8875	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	0.4581	0.4948	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	1.0386	1.0385	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	49.1283	39.0370	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	89.3401	69.0383	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	110.7304	86.5980	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	504.2746	609.1223	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	142.0746	112.7223	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	377.6319	470.1834	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	11,500	372.2038	464.1369	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	230.0038	187.7369	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Call	201	330.7583	417.6575	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.33 Put	201	268.5583	221.2575	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	284.9556	364.2884	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	207.6663	270.2365	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	184.8567	242.6326	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	155.1748	206.2381	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	8.8753	11.5820	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.5555	1.6348	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.2772	3.1844	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	179.6411	226.1127	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	19.9701	28.4020	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	28.6892	23.5926	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	788.6135	889.8036	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	702.7216	799.1090	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	455.1205	404.8276	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	226.2435	272.8439	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	125.8818	154.5844	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	26.8392	22.1689	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	150.4707	181.2661	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	423.7847	491.4364	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	42.1244	36.3188	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	486.8019	437.0647	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	243.5543	287.0012	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	154.7460	184.2025	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	419.7871	374.5587	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	329.5774	380.8816	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	606.7907	552.6615	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	288.5798	333.2777	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	56.2729	49.5216	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	512.0131	463.0954	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	262.7189	303.5733	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	188.7758	218.7978	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	816.1645	753.3575	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	284.6716	324.7210	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	67.7498	60.4000	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	531.7422	481.8340	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	272.5131	309.6542	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	212.6096	241.6022	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	79.0277	70.3872	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	550.7731	499.9330	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	283.8799	316.5541	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	243.3742	261.9078	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	126.0451	114.4188	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	387.4258	430.6001	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	89.6235	78.7893	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	563.6324	511.9575	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	297.3259	325.9383	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	283.6628	300.0579	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	99.3056	86.4515	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	574.7696	523.3687	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	327.2437	346.5368	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	322.5760	339.7777	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	254.1511	226.8147	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	524.5150	569.9506	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	108.9009	94.4080	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	585.2193	532.3965	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	369.8067	378.7306	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	368.1820	375.6595	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	587.3791	535.1848	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	385.4464	397.8420	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	384.9246	396.9506	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	750.3206	690.0270	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	394.8953	406.6103	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	118.1128	99.9703	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	593.1074	544.1558	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	415.0465	423.8250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	413.6201	422.7648	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	124.9564	105.5374	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	600.8796	553.6987	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	414.0003	449.0828	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	403.4495	437.8712	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	130.3565	111.8012	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	612.8812	564.6175	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	395.5629	425.9885	0.0000	0.0000	0	0.00		
			<u>511,386</u>					<u>0.00</u>	<u>0.00</u>	<u>6,072,553.00</u>	<u>0.00</u>
		Total	520,534					4.00	53,226.00	9,482,145.00	34,525,704,042.40
Future											
	Dec 2015	EUUS	Future	120	1.1359	1.1284	0.0000	0.0000	0	0.00	
				<u>120</u>				<u>0.00</u>	<u>0.00</u>	<u>206,177.00</u>	<u>2,351,203,905.00</u>
		Total	120					0.00	0.00	206,177.00	2,351,203,905.00
Future											
	Dec 2015	ZAAD	Future	9,733	9.8238	9.7337	9.8169	9.8036	1,000	9,809,275.00	
	Mar 2016	ZAAD	Future	4,864	9.9414	9.8514	0.0000	0.0000	80	792,800.00	

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			14,597					1,080.00	10,602,075.00	2,646,232.00	21,178,985,837.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	20.8719	34.8518	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	300.4191	246.1588	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	60.6607	53.2167	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31,177.00	0.00	
	Total		15,200					1,080.00	10,602,075.00	2,677,409.00	21,178,985,837.10	
Future												
	Dec 2015	ZACR	Future	25,268	2.1053	2.1218	2.0990	2.0985	158	3,315,920.00		
			25,268						158.00	3,315,920.00	31,461.00	635,246,514.00
	Total		25,268						158.00	3,315,920.00	31,461.00	635,246,514.00
Future												
	Dec 2015	ZAEU	Future	80,706	15.2587	15.3057	15.3250	15.2088	3,754	57,210,704.20		
	Mar 2016	ZAEU	Future	38,273	15.5418	15.5916	15.5700	15.5276	10,116	156,898,548.10		
	Jun 2016	ZAEU	Future	250	15.8237	15.8754	0.0000	0.0000	0	0.00		
			119,229						13,870.00	214,109,252.30	7,327,323.00	93,824,386,231.90
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	7.3764	6.9124	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	32.5386	29.6535	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	36.3312	33.3682	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	47.9874	44.8709	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	82.3387	79.1607	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	302.5662	296.1287	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	231.7380	261.0857	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	106.7858	124.3603	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	34.9638	31.8532	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	42.3534	39.1669	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	93.3287	90.6834	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	115.6851	112.6054	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	238.4517	236.7019	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	982.2151	1028.3144	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	365.4170	361.6223	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	562.9611	558.2547	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	514.2449	553.8173	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	456.0992	493.4221	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	417.2323	452.8781	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	188.5753	185.3265	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	812.4720	853.8226	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4,048,422.00	0.00	

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Total			456,799					13,870.00	214,109,252.30	11,375,745.00	93,824,386,231.90
Future											
Dec 2015	ZAFR	Future	7,272	13.9869	14.0526	13.9672	13.9672	5	69,836.00		
Mar 2016	ZAFR	Future	1,636	14.2744	14.3434	0.0000	0.0000	25	356,500.00		
			<u>8,908</u>					<u>30.00</u>	<u>426,336.00</u>	<u>467,308.00</u>	<u>4,399,948,935.80</u>
Total			8,908					30.00	426,336.00	467,308.00	4,399,948,935.80
Future											
Dec 2015	ZAGB	Future	32,988	20.5548	20.7393	20.6664	20.5497	47	966,805.00		
Mar 2016	ZAGB	Future	3,281	20.8909	21.0811	21.0433	20.9124	38	797,903.40		
			<u>36,269</u>					<u>85.00</u>	<u>1,764,708.40</u>	<u>5,144,129.00</u>	<u>77,944,751,478.20</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	11.3952	12.5469	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1275.2146	1444.1476	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	837.4477	987.3752	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	327.2761	288.3461	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	372.0178	328.8494	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	640.7088	778.0003	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	642.0407	569.7533	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	439.3527	550.5814	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	679.9096	604.6739	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	948.6349	854.8371	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	266.0668	350.0564	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	233.1314	310.7057	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	175.4237	240.5719	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	48.2335	75.6893	0.0000	0.0000	0	0.00		
			<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1,428,450.00</u>	<u>0.00</u>
Total			135,949					85.00	1,764,708.40	6,572,579.00	77,944,751,478.20
Future											
Dec 2015	ZAJY	Future	8,134	0.1117	0.1132	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	173	0.1139	0.1154	0.0000	0.0000	37	420,875.00		
			<u>8,307</u>					<u>37.00</u>	<u>420,875.00</u>	<u>673,522.00</u>	<u>6,892,522,837.10</u>
Total			8,307					37.00	420,875.00	673,522.00	6,892,522,837.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1289	0.1298	0.0000	0.0000	0	0.00		
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6,421.00</u>	<u>80,140,720.00</u>
Total			1,960					0.00	0.00	6,421.00	80,140,720.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	ZANN	Future	28,268	0.0661	0.0665	0.0000	0.0000	0	0.00		
			<u>28,268</u>					0.00	0.00	981,344.00	5,534,415,960.00
		Total	28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
Mar 2016	ZASD	Future	720	9.7678	9.7388	0.0000	0.0000	0	0.00		
			<u>720</u>					0.00	0.00	736.00	7,336,640.00
		Total	720					0.00	0.00	736.00	7,336,640.00
Future											
Dec 2015	ZAUM	Future	606	13.4329	13.5637	13.5001	13.3850	46	61,896,520.00		
Mar 2016	ZAUM	Future	203	13.6572	13.7916	13.7036	13.6653	10	13,692,110.00		
Jun 2016	ZAUM	Future	119	13.8764	14.0135	0.0000	0.0000	0	0.00		
			<u>928</u>					56.00	75,588,630.00	106,416.00	110,526,910,510.00
		Total	928					56.00	75,588,630.00	110,939.00	110,526,910,510.00
Future											
Dec 2015	ZAUS	Future	749,001	13.4329	13.5637	13.5126	13.3855	35,570	478,532,520.90		
Mar 2016	ZAUS	Future	70,617	13.6572	13.7916	13.7048	13.6256	979	13,389,607.20		
Jun 2016	ZAUS	Future	29,726	13.8764	14.0135	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	3,124	14.1199	14.2594	14.1987	14.0975	75	1,059,862.50		
			<u>852,468</u>					36,624.00	492,981,990.60	95,787,569.00	967,883,411,724.90
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2484.3838	2615.2384	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.4838	1.5384	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2434.5558	2565.4075	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2235.4638	2366.2878	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2036.8606	2167.6127	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	6.1040	5.9029	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	6.2371	6.0250	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	8.4299	8.0233	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	9.3846	8.8851	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	11.6242	10.8907	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	14.3864	13.3405	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1303.3903	1431.7617	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	22.2709	19.1857	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1256.4302	1383.6725	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	983.9123	1106.8936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	58.8815	49.8560	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	923.1841	1044.7446	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	914.6150	1035.9574	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	897.5585	1018.4518	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	81.1256	68.7291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	92.5119	78.4123	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	94.5273	80.1271	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	733.6781	849.1528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	100.7781	85.4528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	113.9418	94.9664	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	661.1414	770.8692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	128.2414	107.1692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	593.1974	698.4059	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	55,000	160.2974	134.7059	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	178.0934	150.0934	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	529.9848	630.2876	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	217.2800	184.2039	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	471.5764	566.6530	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	238.6764	202.9530	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	444.1727	536.5414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	261.2727	222.8414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	428.3038	519.0229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	412.8619	501.9152	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	315.1652	270.6125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	378.4723	463.5886	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	369.0663	453.0477	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	336.1663	289.3477	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	350.7972	432.5007	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	326.4358	403.0185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	393.5358	339.3185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	318.7785	393.5428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	293.3045	363.1414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	289.8292	359.1187	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	456.9292	395.4187	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	470.0979	407.4968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	476.7413	413.5993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	483.4236	419.7429	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	490.1443	425.9274	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	269.8033	335.8523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	510.5342	444.7225	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	251.1387	314.0353	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	538.2387	470.3353	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	595.3403	523.3780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	220.2069	277.5693	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	200.1667	253.7209	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	200	677.2667	600.0209	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	179.8588	229.3598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	754.8391	673.1054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	169.5199	216.8780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	843.3451	756.8758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	142.8547	183.5114	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	136.6516	175.5617	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	130.7567	168.2135	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	118.5319	153.0836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	103.1538	133.9107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1170.2538	1070.2107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	83.8781	109.6425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	79.7604	104.4221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	72.9031	95.7625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	64.1411	84.6526	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	62.3073	82.2979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	47.1398	62.6957	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	42.4053	56.5241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	37.3217	49.8666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	30.9901	41.5250	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	17.7070	14.6670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	35.6960	30.6666	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	38.2123	32.9300	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	49.9920	43.5795	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	52.0218	45.4213	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	57.8092	50.6816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	60.9184	53.5115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	65.0209	57.2495	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	74.9427	66.3090	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	90.6882	80.7222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1248.3017	1364.8709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	185.4675	164.3687	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1058.5621	1170.7673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	245.2904	220.2165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	305.5838	267.2931	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	807.1307	900.2907	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	378.1015	335.1197	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	659.2733	743.9252	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	637.2820	720.5712	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	576.3876	523.1278	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	554.2817	630.3392	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	493.5913	563.5973	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.21 Call	10,000	416.3390	478.4370	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	391.4336	450.8213	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	349.3014	403.4994	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	331.3861	383.3291	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	311.0673	360.3881	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	302.3705	350.5441	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	259.0848	301.4854	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	227.7254	266.2407	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	179.0502	209.9118	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	132.7767	151.2338	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	129.8963	144.9937	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	26.4951	35.0612	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	123.6802	111.9800	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	293.9216	264.4491	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	324.7073	293.9431	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	403.5699	366.5146	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	557.5214	506.3147	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	574.2088	522.2048	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	493.3642	545.5528	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	305.8177	338.1826	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	278.0890	307.0677	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	267.5342	282.6200	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	265.3207	279.5839	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	263.2602	276.6779	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	238.2296	264.4298	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	409.5727	417.9955	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	135.7606	118.0691	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	615.7187	566.3245	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	369.8999	399.6754	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	363.1805	392.5438	0.0000	0.0000	0	0.00		
			<u>1,569,434</u>					<u>0.00</u>	<u>0.00</u>	<u>19,952,364.00</u>	<u>0.00</u>
Total			2,421,902					36,624.00	492,981,990.60	115,739,933.00	967,883,411,724.90
Future											
Dec 2015	ZAZW	Future	7,688	1.1108	1.1188	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0810	1.0844	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15,710.00</u>	<u>111,111,041.00</u>
Total			7,689					0.00	0.00	15,710.00	111,111,041.00

<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		3,673,080					51,944.00	799,263,013.30	156,167,265	1,358,088,298,506.30
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