



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	424.4750	305.6101	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	50.8750	100.0101	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	929.5593	811.7289	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	882.8638	769.0618	0.0000	0.0000	0	0.00
				<u>4,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	4,000					0.00	0.00
										<u>1000.00</u>
										<u>0.00</u>
Option										
	Sep 2016	DAGB	21.20 Put	12,264	893.5812	895.5463	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	750.8244	753.2658	0.0000	0.0000	0	0.00
				<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
			Total	24,528					0.00	0.00
										<u>12264.00</u>
										<u>0.00</u>
Option										
	Oct 2015	DANZ	8.90 Put	12,000	37.1599	53.3343	0.0000	0.0000	0	0.00
				<u>12,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	12,000					0.00	0.00
										<u>12000.00</u>
										<u>0.00</u>
Future										
	Oct 2015	DAUS	Future	0	13.4637	13.2732	0.0000	0.0000	2,726	36,690,556.00
	Oct 2015	DAUS	Future	1,000	13.4250	13.2732	0.0000	0.0000	1,000	13,453,952.00
	Oct 2015	DAUS	Future	600	13.4343	13.2847	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	350	13.4528	13.3030	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	150	13.5013	13.3511	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.5179	13.3674	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.5487	13.3975	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.5804	13.4287	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	2,650	13.6383	13.4854	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	13.7773	13.6223	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	13.9970	13.8381	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>
Sep 2016	DAUS	Future	259	14.2450	14.0804	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.5010	14.3380	0.0000	0.0000	0	0.00
			<u>6,572</u>					<u>3,726.00</u>	<u>50,144,508.00</u>
									<u>3413468.00</u>
									<u>34577856645.40</u>
Option									
Oct 2015	DAUS	14.00 Call	3,000	1.9976	1.1174	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	185.1627	102.3146	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	117.7934	69.0878	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0149	0.0211	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0490	0.0730	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	171.5175	112.1969	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	123.0997	78.9489	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.2562	0.2727	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	473.0647	601.0228	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	42.0994	26.3968	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	768.0540	628.0042	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	520.6058	401.4838	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	129.7473	89.6104	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	358.5473	468.3104	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	60.7609	93.4509	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	95.7958	141.0518	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	124.9882	89.1024	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	52.6338	38.4719	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	465.4694	361.8279	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	340.3423	254.9664	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	312.8866	234.3699	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	457.2880	355.3871	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	346.0256	260.3922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	122.0577	167.8039	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	431.7870	534.9404	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	226.5961	172.5362	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	141.1059	106.0837	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.3314	0.3922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.7371	0.8543	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	33.0235	44.1310	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	59.5092	84.6874	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	75.5271	105.8385	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	587.6130	474.4685	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	99.7130	137.0685	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	444.9663	348.3975	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	438.7665	343.0277	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	170.8665	225.6277	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	391.1591	302.1366	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.33 Put	201	203.2591	264.7366	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	336.6685	259.4573	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	242.3000	185.4983	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	215.1320	163.9786	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	179.7115	136.2330	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	7.9026	6.2552	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.1491	1.2599	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.3445	2.6629	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	199.5620	160.4651	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	22.9777	16.0776	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	21.5426	24.1025	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	869.3717	753.8578	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	776.6668	669.0323	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	385.2575	454.0914	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	246.2696	209.1034	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	134.0854	114.5928	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	19.4654	20.9626	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	159.5814	138.0808	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	463.0393	400.2274	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	32.0389	35.4023	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	418.4458	486.6839	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	261.0101	226.8805	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	162.6152	142.2247	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	357.5673	417.9707	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	353.2548	310.1112	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	533.0575	608.4220	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	306.4594	270.5408	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	43.2140	48.6060	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	444.6993	512.2501	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	277.3968	245.3085	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	195.7240	174.3204	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	732.6127	819.4499	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	298.4781	266.3922	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	53.4320	60.2823	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	463.9035	531.9092	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	284.5026	254.8148	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	218.5686	196.7905	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	63.6464	71.3883	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	483.2738	551.9272	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	293.8796	265.4539	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	240.8210	225.6359	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	105.8670	118.7983	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	406.5399	366.7212	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	72.4302	81.9576	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	496.1145	565.9388	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	305.8763	277.5463	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	280.5983	263.2452	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	80.9372	91.1236	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	508.7830	578.5295	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	328.1816	308.2588	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	321.5165	302.7678	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	218.1682	249.7935	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	549.3476	501.2302	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	90.4721	100.0285	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	520.0918	588.1044	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	361.5096	344.9824	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	358.4289	342.6879	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	523.6743	591.2773	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	380.8283	363.9230	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	379.9311	363.2492	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	677.3526	754.9692	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	389.7771	374.3877	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	97.9948	107.7849	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	534.1458	596.6271	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	407.4821	394.7987	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	406.3764	386.2413	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	104.3923	114.7874	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	544.5752	603.3995	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	432.9418	387.5605	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	421.9296	377.3898	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	111.0861	120.6233	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	555.7505	614.1713	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	410.2730	371.6520	0.0000	0.0000	0	0.00		
			<u>508,386</u>					<u>0.00</u>	<u>0.00</u>	<u>6072553.00</u>	<u>0.00</u>
	Total		514,958					3,726.00	50,144,508.00	9486021.00	34577856645.40
Future											
Dec 2015	EUUS	Future	120	1.1380	1.1382	0.0000	0.0000	0	0.00		
			<u>120</u>					<u>0.00</u>	<u>0.00</u>	<u>206177.00</u>	<u>2351203905.00</u>
	Total		120					0.00	0.00	206177.00	2351203905.00
Future											
Dec 2015	ZAAD	Future	10,233	9.8571	9.8431	9.8996	9.8702	1,000	9,886,100.00		
Mar 2016	ZAAD	Future	5,014	9.9763	9.9615	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			15,247					1,000.00	9,886,100.00	2648382.00	21200203197.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	21.3831	20.1554	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	330.4516	316.3759	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	69.5453	65.0737	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00	
	Total		15,850					1,000.00	9,886,100.00	2679559.00	21200203197.10	
Future												
	Dec 2015	ZACR	Future	25,268	2.1289	2.1091	0.0000	0.0000	0	0.00		
			25,268					0.00	0.00	31461.00	635246514.00	
	Total		25,268					0.00	0.00	31461.00	635246514.00	
Future												
	Dec 2015	ZAEU	Future	84,063	15.4268	15.2566	15.5390	15.3546	2,780	42,805,259.30		
	Mar 2016	ZAEU	Future	38,318	15.7159	15.5409	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	Future	250	16.0023	15.8227	0.0000	0.0000	0	0.00		
			122,631					2,780.00	42,805,259.30	7344027.00	94080417779.20	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	4.6737	6.3930	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	19.3854	28.8553	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	21.1822	32.3588	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	29.0619	43.2074	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	53.5692	75.6969	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	224.2952	291.9229	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	269.8313	220.7056	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	119.1088	99.6076	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	25.5791	31.5964	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	31.3528	38.5872	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	72.3901	87.7101	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	90.0833	109.5334	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	189.0888	230.2926	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1085.2632	972.3347	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	291.2092	356.2914	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	467.8515	553.2677	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	565.2563	503.8973	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	500.0918	446.0393	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	456.5043	407.4368	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	161.0347	181.9771	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	877.0923	800.6877	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4048422.00	0.00	

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Total			460,201					2,780.00	42,805,259.30	11392449.00	94080417779.20
Future											
Dec 2015	ZAFR	Future	7,272	14.1486	13.9701	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,636	14.4415	14.2579	0.0000	0.0000	0	0.00		
			<u>8,908</u>					<u>0.00</u>	<u>0.00</u>	<u>467308.00</u>	<u>4399948935.80</u>
Total			8,908					0.00	0.00	467308.00	4399948935.80
Future											
Dec 2015	ZAGB	Future	33,358	20.6315	20.5603	20.8375	20.6762	441	9,134,081.00		
Mar 2016	ZAGB	Future	4,281	20.9724	20.8980	0.0000	0.0000	0	0.00		
			<u>37,639</u>					<u>441.00</u>	<u>9,134,081.00</u>	<u>5146930.00</u>	<u>78002745195.70</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	9.3792	11.6858	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1329.4148	1279.8668	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	875.5780	840.7189	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	285.3628	324.8408	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	327.0814	369.3919	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	669.7820	643.4098	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	579.9832	638.7294	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	453.5816	441.5283	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	616.6364	676.5563	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	878.9926	945.0695	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	271.3156	267.9299	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	236.8737	234.9257	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	176.8258	177.0408	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	47.3946	48.7671	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			137,319					441.00	9,134,081.00	6575380.00	78002745195.70
Future											
Dec 2015	ZAJY	Future	8,134	0.1132	0.1118	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	173	0.1153	0.1139	0.0000	0.0000	0	0.00		
			<u>8,307</u>					<u>0.00</u>	<u>0.00</u>	<u>673522.00</u>	<u>6892522837.10</u>
Total			8,307					0.00	0.00	673522.00	6892522837.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1300	0.1289	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	0.0666	0.0658	0.0000	0.0000	0	0.00		
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>	<u>5534415960.00</u>
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
Mar 2016	ZASD	Future	720	9.8123	9.7204	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	<u>736.00</u>	<u>7336640.00</u>
		Total	720					0.00	0.00	736.00	7336640.00
Future											
Dec 2015	ZAUM	Future	667	13.5558	13.4045	13.6267	13.4952	101	137,101,420.00		
Mar 2016	ZAUM	Future	189	13.7845	13.6294	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	119	14.0068	13.8478	0.0000	0.0000	0	0.00		
			<u>975</u>					<u>101.00</u>	<u>137,101,420.00</u>	<u>106620.00</u>	<u>110802720380.00</u>
		Total	975					101.00	137,101,420.00	111143.00	110802720380.00
Future											
Dec 2015	ZAUS	Future	741,651	13.5558	13.4045	13.6400	13.4805	37,169	503,252,681.80		
Mar 2016	ZAUS	Future	73,017	13.7845	13.6294	13.8176	13.7881	3,120	43,121,129.00		
Jun 2016	ZAUS	Future	29,726	14.0068	13.8478	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	6,324	14.2553	14.0904	0.0000	0.0000	3,700	52,430,850.00		
Dec 2016	ZAUS	Future	500	14.5160	14.3532	0.0000	0.0000	0	0.00		
			<u>851,218</u>					<u>43,989.00</u>	<u>598,804,660.80</u>	<u>95871265.00</u>	<u>969017558131.70</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2606.8400	2455.7041	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.0400	1.2041	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2556.9651	2405.8435	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2357.6308	2206.5828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2158.6680	2007.7286	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	4.4782	5.0055	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	4.5788	5.1165	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	6.2421	6.9554	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	6.9697	7.7615	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	8.6833	9.6648	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	10.8077	12.0338	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1420.7781	1272.5059	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	15.9833	19.6251	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1372.4894	1225.2735	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1092.3566	950.8320	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	42.3549	53.7829	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1029.1937	889.6166	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	1020.2530	880.9775	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1002.4395	863.7827	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	58.9791	75.0770	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	67.6112	86.4597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	69.1469	88.8010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	829.7261	700.5904	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	73.9261	96.0904	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	82.5126	109.1444	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	749.5742	627.8567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	93.7742	123.3567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	675.2645	559.8796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	55,000	119.4645	155.3796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	133.9615	173.2302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	605.3955	496.8297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	166.3928	212.6839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	540.1675	438.7929	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	184.3675	234.2929	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	509.3345	411.6575	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	203.5345	257.1575	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	491.4125	395.9736	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	473.9217	380.7377	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	249.9333	311.8231	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	434.7968	346.8999	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	424.0501	337.6666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	268.2501	333.1666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	403.1307	321.2392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	373.1786	297.9897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	317.3786	393.4897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	363.5705	290.5995	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	333.0224	266.0892	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	329.0159	262.7561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	373.2159	458.2561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	385.3351	471.7093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	391.4623	478.4948	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	397.6335	485.3219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	403.8460	492.1860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	305.9038	243.5909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	422.7455	513.0132	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	284.3317	225.8054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	448.5317	541.3054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	502.0374	599.5959	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	248.5365	196.5095	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 Call	200	225.3249	177.6624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	579.5249	683.1624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	201.8001	158.6833	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	653.5437	762.2087	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	189.8256	149.0713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	738.4778	852.7072	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	158.1213	124.9413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	150.6405	119.2825	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	143.7960	113.9176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	129.8282	102.8400	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	112.3185	89.0013	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1056.5185	1184.5013	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	90.5000	71.8218	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	85.8608	68.1774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	78.2167	62.0014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	68.5046	54.2398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	66.4612	52.6215	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	49.6661	39.3442	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	44.4679	35.2419	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	38.9165	30.8628	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	32.0483	25.4496	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	12.1190	13.3408	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	26.4040	29.4525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	28.4629	31.7872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	38.2382	42.8999	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	39.9410	44.8412	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	44.8238	50.4082	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	47.4622	53.4183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	50.9550	57.4076	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	59.4657	67.1352	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	73.1152	82.7583	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1348.0891	1212.8889	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	152.9496	178.7740	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1151.7070	1024.4866	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	206.9491	240.3340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	252.8132	301.6183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	877.6147	776.1786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	318.9229	375.4905	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	718.4176	631.3232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	694.6661	609.8972	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	503.7392	577.7246	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	603.0242	528.8502	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	13.94 Call	788	535.6971	469.5028	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	450.2960	394.3083	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	422.7187	370.1548	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	375.6353	329.2317	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	355.6835	311.8530	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	333.0476	292.1714	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	323.3597	283.7581	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	275.2772	241.9966	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	241.0530	211.8222	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	187.1557	165.2390	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	131.9408	121.1260	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	125.9969	117.9561	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	27.6754	22.2458	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	103.6882	116.4421	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	251.7774	291.2278	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	280.6776	322.9901	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	352.0489	403.8998	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	490.1331	559.3087	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	505.8665	576.1551	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	520.7991	471.1612	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	316.4480	286.3928	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	286.1230	259.2456	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	262.3691	248.4125	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	259.3332	245.9582	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	256.4176	243.6295	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	243.7156	217.4571	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	401.3773	383.5435	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	117.4647	126.5098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	557.4915	616.4371	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	384.4039	348.0762	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	377.4166	341.5918	0.0000	0.0000	0	0.00		
			<u>1,569,434</u>					<u>0.00</u>	<u>0.00</u>	<u>19952364.00</u>	<u>0.00</u>
		Total	2,420,652					43,989.00	598,804,660.80	115823629.00	969017558131.70
Future											
Dec 2015	ZAZW	Future	7,688	1.1383	1.1166	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1094	1.0885	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>	<u>111111041.00</u>
		Total	7,689					0.00	0.00	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		3,671,723					52,037.00	847876029.10	156,276,696	1,359,885,650,010.90
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