



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	149.4157	152.4330	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	157.8157	168.5330	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	663.2570	661.7160	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	624.9704	623.4866	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	1184.8929	1189.9168	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	461.5693	461.1792	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	40.2476	29.1038	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	600	13.0987	13.0795	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	350	13.1150	13.0979	0.0000	0.0000	98	1,289,533.00	
Nov 2015	DAUS	Future	150	13.1627	13.1453	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.1788	13.1614	0.0000	0.0000	51	672,118.80	
Dec 2015	DAUS	Future	276	13.2089	13.1914	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.2389	13.2214	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.2966	13.2790	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.4327	13.4147	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.6459	13.6268	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.8870	13.8666	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.1429	14.1234	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>		
		4,623					149.00	1,961,651.80	3415724.00	34607862485.70
Option										
Oct 2015	DAUS	13.31 Call	3,000	15.7674	21.4742	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	12.2910	17.1843	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0273	0.0295	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.0833	0.0987	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.44 Call	8,000	45.0865	50.5100	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	28.5791	33.3762	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	0.1050	0.0983	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.87 Put	13,360	763.4019	783.3112	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	13,360	8.4071	10.3290	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	457.2255	446.0991	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	257.7411	251.9983	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Call	300	42.2199	44.4675	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Put	300	609.0199	628.4675	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Put	10,000	139.2573	149.6907	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	203.2438	216.3625	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.81 Call	10,000	45.1939	46.4480	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	14.25 Call	20,000	17.8496	18.9817	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	236.8273	230.0044	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	5,000	162.1540	157.9655	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.40 Call	7,500	147.2001	143.5673	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	233.5619	228.0250	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	6,000	167.1807	163.8023	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	232.4702	243.5505	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.75 Put	1,000	668.6499	685.1923	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	112.3185	110.5935	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.99 Call	5,000	67.4281	67.1934	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	0.4073	0.4394	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	0.9615	1.0165	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	66.8969	71.2774	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	126.4013	132.7633	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	154.8520	161.9621	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	344.6355	335.2784	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	195.8355	203.8784	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	242.1159	236.9301	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	11,500	238.2263	233.1415	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	309.4263	321.7415	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Call	201	209.0926	204.7770	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Put	201	360.2926	373.3770	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.43 Call	5,000	177.3168	173.8485	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.65 Call	15,000	122.9108	120.8852	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.73 Call	201	107.5394	105.9103	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	88.0632	87.3321	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	3.1727	2.9589	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.7485	1.7668	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.7770	3.8460	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	123.5438	122.6032	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	11.1586	11.1402	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	30.9261	31.2172	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	626.8286	617.3555	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	551.0911	542.6756	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	552.9893	566.6292	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	166.9839	167.3308	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	91.7652	93.0820	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	27.8081	28.4065	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	113.2973	114.5551	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	330.7592	328.8747	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	45.4067	46.2611	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	582.0756	595.4634	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	188.2986	189.0458	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	118.6717	119.9911	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	503.3792	515.5142	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	262.2809	262.4946	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	712.4358	726.9804	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	229.7748	230.4311	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	60.6308	61.3446	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	606.1996	619.7125	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	209.6146	210.5144	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	150.2055	151.4798	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	934.0628	950.1988	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	230.6928	231.4010	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	73.6022	73.8183	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	624.1985	637.5188	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	221.7963	222.4006	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	174.4777	177.8142	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	86.4306	86.8285	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	641.5458	653.1343	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	234.8987	234.8523	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	213.9240	214.1198	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	140.4658	140.2173	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	323.0375	321.9558	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	98.0853	97.5540	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	653.2886	664.4219	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	258.4736	260.7458	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	251.8564	254.4661	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	108.0031	107.9505	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	664.1680	673.1943	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	295.9966	294.5347	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	292.8565	291.5948	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	296.4696	299.4823	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	450.6396	445.6834	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	117.6035	117.1328	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	673.4164	681.4302	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	336.6484	336.5541	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	335.8802	335.9740	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	676.5043	682.7953	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	356.0141	351.3442	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	355.7616	351.1275	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	50,000	851.1008	858.1284	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	50,000	363.1927	357.9760	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	127.1194	127.0515	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	681.7431	686.8600	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	360.7036	354.4232	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	340.6559	334.6186	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	134.4735	134.4419	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	686.4927	691.6232	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	353.7141	343.0969	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	344.2944	333.8512	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	141.6782	141.7556	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	691.7839	695.7711	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	340.5410	323.8576	0.0000	0.0000	0	0.00
			<u>505,386</u>					<u>0.00</u>	<u>0.00</u>
			Total	510,009				149.00	1,961,651.80
								9488277.00	34607862485.70
Future									
Dec 2015	EUUS	Future	120	1.1381	1.1390	0.0000	0.0000	0	0.00
			<u>120</u>					<u>0.00</u>	<u>0.00</u>
			Total	120				0.00	0.00
								206177.00	2351203905.00
Future									
Dec 2015	ZAAD	Future	9,515	9.5720	9.6313	9.6000	9.5757	1,500	14,382,870.00
Mar 2016	ZAAD	Future	4,869	9.6910	9.7501	0.0000	0.0000	0	0.00
			<u>14,384</u>					<u>1,500.00</u>	<u>14,382,870.00</u>
								2650487.00	21220478019.10
Option									
Dec 2015	ZAAD	9.30 Put	201	55.3749	43.4176	0.0000	0.0000	0	0.00

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Dec 2015	ZAAD	9.60 Call	201	142.3771	171.4572	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	23.9722	29.1568	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		Total	14,987					1,500.00	14,382,870.00	2681664.00
										21220478019.10
Future										
Dec 2015	ZACR	Future	25,268	2.0685	2.0703	0.0000	0.0000	0	0.00	
			25,268					0.00	0.00	31461.00
		Total	25,268					0.00	0.00	31461.00
										635246514.00
Future										
Dec 2015	ZAEU	Future	80,617	15.0415	15.0331	15.0955	15.0000	2,738	41,556,340.00	
Mar 2016	ZAEU	Future	38,691	15.3239	15.3147	15.3890	15.3100	90	1,381,620.00	
Jun 2016	ZAEU	Future	250	15.6021	15.5910	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	1,000	16.2492	16.2375	0.0000	0.0000	1,000	16,238,500.00	
			120,558					3,828.00	59,176,460.00	7368311.00
										94451289636.30
Option										
Dec 2015	ZAEU	13.05 Put	6,877	7.1828	7.5172	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	38.3148	39.8729	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	42.9039	44.6051	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	57.0656	59.1815	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	99.0839	102.2454	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	372.7894	379.6373	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	151.1196	151.4152	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	65.5608	66.1157	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	34.0154	35.6364	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	42.0105	43.7523	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	101.7247	103.9536	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	131.7388	134.3595	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	274.5679	278.6466	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	822.6883	818.8598	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	426.8209	432.4490	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	646.7862	654.0886	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	412.0147	412.0670	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	399.0014	399.1894	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	363.1243	363.6683	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	331.1323	331.9765	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	206.2647	207.8241	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	687.8509	685.4445	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4049722.00
		Total	458,778					3,828.00	59,176,460.00	11418033.00
										94451289636.30

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Future											
Dec 2015	ZAFR	Future	7,272	13.9163	13.9086	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,636	14.2054	14.1965	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	32,838	20.4006	20.3959	20.5218	20.4686	550	11,275,360.00		
Mar 2016	ZAGB	Future	4,291	20.7387	20.7333	0.0000	0.0000	0	0.00		
			<u>37,129</u>					<u>550.00</u>	<u>11,275,360.00</u>	<u>5149742.00</u>	<u>78061201845.10</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	10.1232	9.9098	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1120.0420	1116.1594	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	694.6267	692.4764	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	342.6814	345.6403	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	391.5509	394.8810	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	510.1316	509.1046	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	692.0216	696.6095	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	336.1276	336.0482	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	732.8730	737.5599	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	1020.6082	1025.7746	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	190.7521	191.3402	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	164.2380	164.8686	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	119.0888	119.7017	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	28.1763	28.5543	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	136,809					550.00	11,275,360.00	6578192.00	78061201845.10
Future											
Dec 2015	ZAJY	Future	8,134	0.1109	0.1114	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	173	0.1130	0.1135	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	0.1272	0.1266	0.0000	0.0000	0	0.00		
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>	<u>102959970.00</u>
		Total	1,960					0.00	0.00	8361.00	102959970.00
Future											
Dec 2015	ZANN	Future	28,268	0.0653	0.0651	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			28,268					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	9.7003	9.7032	0.0000	0.0000	0	0.00		
			720					0.00	0.00	736.00	7336640.00
		Total	720					0.00	0.00	736.00	7336640.00
Future											
	Dec 2015 ZAUM	Future	667	13.2158	13.1983	13.2573	13.2191	45	59,586,700.00		
	Mar 2016 ZAUM	Future	175	13.4397	13.4217	13.4156	13.4156	7	9,390,920.00		
	Jun 2016 ZAUM	Future	119	13.6556	13.6363	0.0000	0.0000	0	0.00		
			961					52.00	68,977,620.00	106872.00	111139089540.00
		Total	961					52.00	68,977,620.00	111395.00	111139089540.00
Future											
	Dec 2015 ZAUS	Future	727,811	13.2158	13.1983	13.2921	13.1888	10,713	141,784,931.30		
	Mar 2016 ZAUS	Future	83,361	13.4397	13.4217	13.5027	13.4161	1,175	15,792,542.50		
	Jun 2016 ZAUS	Future	31,226	13.6556	13.6363	13.6708	13.6685	150	2,050,395.00		
	Sep 2016 ZAUS	Future	6,324	13.8970	13.8766	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	Future	500	14.1582	14.1388	0.0000	0.0000	0	0.00		
			849,222					12,038.00	159,627,868.80	96009647.00	970870265576.60
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	2267.4508	2249.9912	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	1.6508	1.6912	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2217.6501	2200.1991	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2018.7167	2001.3167	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	1820.3931	1803.0820	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	7.2242	7.5637	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	7.3894	7.7386	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.75 Put	20,000	10.1359	10.6499	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.80 Put	1,100	11.3444	11.9324	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.90 Put	8,210	14.2074	14.9711	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.00 Put	121,600	19.0385	20.0030	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.15 Call	1,650	1094.7542	1078.5995	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.18 Put	150	31.3978	32.8319	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.20 Call	1,000	1048.9225	1032.9185	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.50 Call	500	786.1010	771.2857	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.56 Put	2,000	81.1371	84.1498	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.57 Call	10,000	729.1528	714.7470	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.58 Call	150	721.4113	707.0881	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	706.0597	691.9037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	116.1817	120.4258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	133.9686	138.7969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	137.1007	142.0298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	562.5890	550.3249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	146.7890	152.0249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	163.9220	169.6793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	498.1012	486.8938	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	182.3012	188.5938	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	438.6432	428.5401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	222.8432	230.2401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	245.0176	252.9730	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	384.2578	375.2730	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	334.8953	327.0250	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	319.0953	328.7250	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	313.9953	306.6621	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	302.0292	295.0143	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	290.4855	283.7809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	286.7279	280.1281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	416.3500	427.6517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	265.1245	259.1215	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	258.2707	252.4619	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	245.0652	239.6333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	226.4675	221.5753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	510.6675	523.2753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	220.5774	215.8577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	201.1195	196.9814	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	198.4829	194.4247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	582.6829	596.1247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	597.5103	611.1074	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	604.9737	618.6500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	612.4722	626.2230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	620.0016	633.8280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	183.3654	179.7665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	642.7870	656.8331	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	169.4040	166.2314	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	673.6040	687.9314	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	736.6526	751.5041	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	146.5545	144.0878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	132.4684	130.4355	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	826.6684	842.1355	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	118.5421	116.9371	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	14.01 Put	50,000	911.2976	927.2378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	111.5189	110.1292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	1006.6654	1023.0478	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	93.1296	92.2894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	88.8325	88.1180	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	84.7640	84.1671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	76.3801	76.0203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	65.9377	65.8609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1350.1377	1367.5609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	52.8924	53.0696	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	50.1342	50.3613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	45.5994	45.9031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	39.9102	40.3006	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	38.7257	39.1327	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	29.0200	29.5401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	26.0261	26.5698	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	22.8313	23.3946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	18.8830	19.4576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	17.8141	17.9364	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	37.7728	38.0077	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	40.6233	40.8761	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	54.1080	54.4487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	56.4512	56.8079	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	63.1564	63.5592	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	66.7723	67.2022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	71.5557	72.0216	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	83.5482	85.8304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	108.1384	110.8763	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1060.2935	1046.0454	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	223.5411	228.0436	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	882.1022	872.1098	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	304.3432	313.4936	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	374.1322	384.3599	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	664.5569	657.4759	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	456.8497	468.1692	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	536.2493	531.7573	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	517.9930	513.7987	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	680.4962	694.7460	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	448.5121	445.4351	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	397.3203	395.0706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	750	381.7989	379.7971	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	333.1253	332.0361	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	312.7303	311.9833	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	278.1566	277.9715	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	263.4962	263.5459	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	246.9283	247.2343	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	239.8568	240.2674	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	204.3192	204.9445	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	179.2293	180.0719	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	140.6310	141.7457	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	113.0301	116.2280	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	111.0527	114.3513	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	17.3900	16.6041	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	137.4338	138.5659	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	342.4030	348.7241	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	380.5696	387.6291	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	479.4895	488.0001	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	648.0695	658.7172	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	666.1620	677.0224	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	416.2569	413.6760	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	255.0928	254.4253	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	238.5863	238.1345	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	233.7657	233.4416	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	232.1552	231.8833	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	230.6906	230.4693	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	186.6609	186.7980	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	372.3628	366.2451	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	146.3154	146.0603	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	697.4275	699.4514	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	309.8018	301.5098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	303.8759	295.6864	0.0000	0.0000	0	0.00		
			<u>1,558,884</u>					<u>0.00</u>	<u>0.00</u>	<u>19985867.00</u>	<u>0.00</u>
Total			2,408,106					12,038.00	159,627,868.80	115995514.00	970870265576.60
Future											
Dec 2015	ZAZW	Future	7,688	1.1070	1.1033	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0772	1.0736	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

3,651,418

18,117.00

315401830.60

156,483,530

1,362,577,155,034.60