



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	177.1153	149.4157	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	100.3153	157.8157	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	716.9470	663.2570	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	676.3451	624.9704	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	1048.1334	1184.8929	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	499.6167	461.5693	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
Future										
Oct 2015	DAUS	Future	600	13.2422	13.0987	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	350	13.2561	13.1150	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	150	13.3041	13.1627	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.3202	13.1788	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.3225	13.1318	0.0000	0.0000	67	879,830.60	
Dec 2015	DAUS	Future	276	13.3504	13.2089	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.3806	13.2389	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.4386	13.2966	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.5762	13.4327	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.7918	13.6459	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.0357	13.8870	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.2899	14.1429	0.0000	0.0000	0	0.00	
			<u>4,690</u>					<u>67.00</u>	<u>879,830.60</u>	<u>3,415,791.00</u>
	Total							67.00	879,830.60	34,608,742,316.30
Option										
Oct 2015	DAUS	13.31 Call	3,000	22.4765	15.7674	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	19.0186	12.2910	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>
Oct 2015	DAUS	10.80 Put	300	0.0000	0.0273	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0000	0.0833	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	63.6818	45.0865	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	38.9747	28.5791	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1254	0.1050	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	625.3095	763.4019	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	9.6166	8.4071	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	574.9023	457.2255	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	346.5868	257.7411	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	56.8106	42.2199	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	482.4106	609.0199	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	87.9943	139.2573	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	136.7191	203.2438	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	59.7370	45.1939	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	21.2737	17.8496	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	313.8003	236.8273	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	212.8619	162.1540	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	193.5439	147.2001	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	308.0542	233.5619	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	218.6518	167.1807	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	168.5943	232.4702	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	552.1719	668.6499	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	142.5840	112.3185	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	83.5634	67.4281	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.3075	0.4073	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.6959	0.9615	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	43.5590	66.8969	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	86.4796	126.4013	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	108.2156	154.8520	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	430.5922	344.6355	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	140.3922	195.8355	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	307.3965	242.1159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	302.1954	238.2263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	231.9954	309.4263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	264.0583	209.0926	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	273.8583	360.2926	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	224.3863	177.3168	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	155.4518	122.9108	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	135.7599	107.5394	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	110.6917	88.0632	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	3.1175	3.1727	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.3228	1.7485	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	11.15 Put	250	2.8988	3.7770	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	144.9853	123.5438	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	13.3533	11.1586	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	26.7810	30.9261	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	719.0822	626.8286	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	634.8192	551.0911	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	468.5554	552.9893	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	190.5721	166.9839	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	103.7213	91.7652	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	25.9998	27.8081	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	126.8575	113.2973	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	373.6747	330.7592	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	41.8563	45.4067	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	500.2705	582.0756	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	210.3809	188.2986	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	132.0644	118.6717	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	431.6836	503.3792	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	290.4238	262.2809	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	623.8203	712.4358	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	253.7698	229.7748	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	57.1533	60.6308	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	526.2123	606.1996	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	230.8447	209.6146	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	165.1814	150.2055	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	836.9397	934.0628	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	252.4232	230.6928	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	70.5334	73.6022	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	545.1740	624.1985	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	242.7765	221.7963	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	189.0378	174.4777	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	83.1803	86.4306	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	564.7590	641.5458	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	257.5838	234.8987	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	224.1421	213.9240	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	129.7108	140.4658	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	353.9265	323.0375	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	93.5827	98.0853	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	577.8142	653.2886	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	275.2879	258.4736	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	268.8646	251.8564	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	104.1596	108.0031	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	589.9486	664.1680	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	312.9283	295.9966	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	310.0925	292.8565	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	263.2804	296.4696	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	489.2179	450.6396	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	116.3931	117.6035	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	600.7470	673.4164	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	353.7308	336.6484	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	353.1661	335.8802	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	604.4928	676.5043	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	372.9239	356.0141	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	372.7030	355.7616	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	770.0026	851.1008	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	379.9806	363.1927	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	127.6616	127.1194	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	610.7701	681.7431	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	407.8370	360.7036	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	386.0150	340.6559	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	136.5859	134.4735	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	616.8425	686.4927	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	394.1425	353.7141	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	383.9649	344.2944	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	141.8586	141.6782	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	625.2197	691.7839	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	377.7067	340.5410	0.0000	0.0000	0	0.00		
			<u>505,386</u>					0.00	0.00	6,072,553.00	0.00
Total			510,076					67.00	879,830.60	9,488,344.00	34,608,742,316.30
Future											
Dec 2015	EUUS	Future	120	1.1325	1.1381	0.0000	0.0000	0	0.00		
			<u>120</u>					0.00	0.00	206,177.00	2,351,203,905.00
Total			120					0.00	0.00	206,177.00	2,351,203,905.00
Future											
Dec 2015	ZAAD	Future	9,515	9.6683	9.5720	9.5667	9.5667	30	287,001.00		
Mar 2016	ZAAD	Future	4,922	9.7882	9.6910	0.0000	0.0000	53	518,472.50		
			<u>14,437</u>					<u>83.00</u>	<u>805,473.50</u>	<u>2,650,570.00</u>	<u>21,221,283,492.60</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	37.8613	55.3749	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	191.9371	142.3771	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	32.3595	23.9722	0.0000	0.0000	0	0.00		
			<u>603</u>					0.00	0.00	31,177.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			15,040					83.00	805,473.50	2,681,747.00	21,221,283,492.60
Future											
Dec 2015	ZACR	Future	25,268	2.0871	2.0685	0.0000	0.0000	0	0.00		
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	31,461.00	635,246,514.00
Total			25,268					0.00	0.00	31,461.00	635,246,514.00
Future											
Dec 2015	ZAEU	Future	80,547	15.1270	15.0415	15.1131	14.9218	80	1,204,815.00		
Mar 2016	ZAEU	Future	39,243	15.4107	15.3239	15.4175	15.3770	569	8,696,114.50		
Jun 2016	ZAEU	Future	250	15.6902	15.6021	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	1,000	16.3343	16.2492	0.0000	0.0000	0	0.00		
			<u>121,040</u>					<u>649.00</u>	<u>9,900,929.50</u>	7,368,960.00	94,461,190,565.80
Option											
Dec 2015	ZAEU	13.05 Put	6,877	6.1820	7.1828	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	31.8288	38.3148	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	35.7625	42.9039	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	47.9817	57.0656	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	84.7450	99.0839	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	330.8836	372.7894	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	169.0291	151.1196	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	72.0130	65.5608	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	35.0669	34.0154	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	42.7714	42.0105	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	96.8136	101.7247	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	125.0170	131.7388	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	256.8441	274.5679	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	882.1512	822.6883	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	398.0446	426.8209	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	606.7836	646.7862	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	445.9871	412.0147	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	432.0410	399.0014	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	392.9600	363.1243	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	358.6293	331.1323	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	200.7348	206.2647	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	735.7474	687.8509	0.0000	0.0000	0	0.00		
			<u>338,220</u>					<u>0.00</u>	<u>0.00</u>	4,049,722.00	0.00
Total			459,260					649.00	9,900,929.50	11,418,682.00	94,461,190,565.80
Future											
Dec 2015	ZAFR	Future	7,272	13.9760	13.9163	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,653	14.2648	14.2054	0.0000	0.0000	17	242,590.00		

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			8,925					17.00	242,590.00	467,325.00	4,400,191,525.80	
		Total	8,925					17.00	242,590.00	467,325.00	4,400,191,525.80	
Future												
	Dec 2015	ZAGB	Future	32,788	20.6705	20.4006	20.6858	20.3525	80	1,647,158.00		
	Mar 2016	ZAGB	Future	4,291	21.0121	20.7387	0.0000	0.0000	0	0.00		
				37,079					80.00	1,647,158.00	5,149,822.00	78,062,849,003.10
Option												
	Dec 2015	ZAGB	17.87 Put	830	7.7517	10.1232	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1348.2406	1120.0420	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	874.5870	694.6267	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	241.9990	342.6814	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	280.7725	391.5509	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	659.9547	510.1316	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	523.0833	692.0216	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	435.4466	336.1276	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	559.0584	732.8730	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	819.0375	1020.6082	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	250.2398	190.7521	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	216.0135	164.2380	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	157.3020	119.0888	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	38.0611	28.1763	0.0000	0.0000	0	0.00		
				99,680					0.00	0.00	1,428,450.00	0.00
		Total		136,759					80.00	1,647,158.00	6,578,272.00	78,062,849,003.10
Future												
	Dec 2015	ZAJY	Future	8,134	0.1119	0.1109	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	198	0.1140	0.1130	0.0000	0.0000	25	285,150.00		
				8,332					25.00	285,150.00	673,547.00	6,892,807,987.10
		Total		8,332					25.00	285,150.00	673,547.00	6,892,807,987.10
Future												
	Dec 2015	ZAKS	Future	1,960	0.1292	0.1272	0.0000	0.0000	0	0.00		
				1,960					0.00	0.00	8,361.00	102,959,970.00
		Total		1,960					0.00	0.00	8,361.00	102,959,970.00
Future												
	Dec 2015	ZANN	Future	28,268	0.0661	0.0653	0.0000	0.0000	0	0.00		
				28,268					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

<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>	
Future											
Mar 2016	ZASD	Future	720	9.7695	9.7003	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	736.00	7,336,640.00
		Total	720					0.00	0.00	736.00	7,336,640.00
Future											
Dec 2015	ZAUM	Future	637	13.3574	13.2158	13.3761	13.3206	32	42,699,380.00		
Mar 2016	ZAUM	Future	175	13.5833	13.4397	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	119	13.8015	13.6556	0.0000	0.0000	0	0.00		
			<u>931</u>					<u>32.00</u>	<u>42,699,380.00</u>	106,904.00	111,181,788,920.00
		Total	931					32.00	42,699,380.00	111,427.00	111,181,788,920.00
Future											
Dec 2015	ZAUS	Future	675,308	13.3574	13.2158	13.3829	13.1419	88,687	1,170,843,436.90		
Mar 2016	ZAUS	Future	83,380	13.5833	13.4397	13.5388	13.3800	123	1,658,671.70		
Jun 2016	ZAUS	Future	31,226	13.8015	13.6556	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	6,349	14.0458	13.8970	0.0000	0.0000	25	349,375.00		
Dec 2016	ZAUS	Future	510	14.3050	14.1582	14.3015	14.3015	10	143,015.00		
			<u>796,773</u>					<u>88,845.00</u>	<u>1,172,994,498.60</u>	96,098,492.00	972,043,260,075.20
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2408.6268	2267.4508	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.2268	1.6508	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2358.7772	2217.6501	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2159.5846	2018.7167	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1960.8580	1820.3931	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	5.4627	7.2242	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	5.5887	7.3894	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	7.6855	10.1359	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	8.6092	11.3444	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	10.7970	14.2074	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	13.5299	19.0385	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1228.1081	1094.7542	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	22.4907	31.3978	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1181.1529	1048.9225	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	908.8588	786.1010	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	59.4505	81.1371	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	848.2778	729.1528	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	839.7336	721.4113	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	822.7318	706.0597	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.70 Put	5,000	82.1721	116.1817	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.76 Put	402	96.1043	133.9686	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.77 Put	12,000	98.5795	137.1007	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	12.80 Call	17,883	663.6699	562.5890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	106.2699	146.7890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	119.9998	163.9220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	592.2971	498.1012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	134.8971	182.3012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	525.7036	438.6432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	168.3036	222.8432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	186.8566	245.0176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	464.0613	384.2578	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	407.4493	334.8953	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	250.0493	319.0953	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	381.0295	313.9953	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	365.7797	302.0292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	350.9772	290.4855	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	346.1406	286.7279	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	330.2800	416.3500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	319.3249	265.1245	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	311.1617	258.2707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	295.4038	245.0652	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	273.1356	226.4675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	415.7356	510.6675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	266.0687	220.5774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	242.6615	201.1195	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	239.4826	198.4829	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	482.0826	582.6829	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	495.8420	597.5103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	502.7796	604.9737	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	509.7578	612.4722	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	516.7744	620.0016	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	221.2269	183.3654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	538.0481	642.7870	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	204.3251	169.4040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	566.9251	673.6040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	626.3494	736.6526	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	176.5764	146.5545	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	158.7943	132.4684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	711.3943	826.6684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	140.9518	118.5421	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	791.7967	911.2976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	132.4144	111.5189	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	884.0076	1006.6654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	110.0639	93.1296	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.24 Call	250	104.8428	88.8325	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	99.9029	84.7640	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	89.7324	76.3801	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	77.0859	65.9377	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1219.6859	1350.1377	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	61.4992	52.8924	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	58.1837	50.1342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	52.7432	45.5994	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	45.9356	39.9102	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	44.5205	38.7257	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	32.9817	29.0200	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	29.4437	26.0261	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.6841	22.8313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	21.0629	18.8830	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	18.2478	17.8141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	36.2281	37.7728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	38.7390	40.6233	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	50.4977	54.1080	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	52.5255	56.4512	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	58.3072	63.1564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	61.4165	66.7723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	65.5183	71.5557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	75.4543	83.5482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	91.6257	108.1384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1177.3197	1060.2935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	188.9138	223.5411	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	988.3142	882.1022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	252.9330	304.3432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	314.7431	374.1322	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	743.4806	664.5569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	389.0359	456.8497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	599.2242	536.2493	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	577.8741	517.9930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	592.5645	680.4962	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	499.3795	448.5121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	442.1583	397.3203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	750	424.7797	381.7989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	369.9627	333.1253	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	346.8864	312.7303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	308.2220	278.1566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	291.8284	263.4962	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	273.2984	246.9283	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.75 Call	31,070	265.3880	239.8568	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	226.1357	204.3192	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	198.1885	179.2293	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	155.2370	140.6310	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	118.9794	113.0301	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	117.0415	111.0527	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	22.4854	17.3900	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	127.5109	137.4338	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	300.7146	342.4030	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	331.5130	380.5696	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	414.8101	479.4895	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	571.8419	648.0695	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	588.8405	666.1620	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	453.3026	416.2569	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	279.8871	255.0928	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	254.5835	238.5863	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	248.6137	233.7657	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	247.0458	232.1552	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	245.6504	230.6906	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	220.1089	186.6609	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	392.3854	372.3628	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	145.5808	146.3154	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	630.0701	697.4275	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	346.8684	309.8018	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	340.4413	303.8759	0.0000	0.0000	0	0.00		
			<u>1,558,884</u>					<u>0.00</u>	<u>0.00</u>	<u>19,985,867.00</u>	<u>0.00</u>
Total			2,355,657					88,845.00	1,172,994,498.60	116,084,359.00	972,043,260,075.20
Future											
Dec 2015	ZAZW	Future	7,688	1.0816	1.1070	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0500	1.0772	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
Grand Total			3,587,533					89,798.00	1,229,455,010.20	156,573,328	1,363,806,610,044.80