



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Option</b>										
	Oct 2015	DAEU	14.92 Call	1,000	159.0484	401.9724	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	62.9484	21.4724	0.0000	0.0000	0	0.00
	Dec 2015	DAEU	15.30 Put	100	497.9047	0.0000	0.0000	0.0000	100	0.00
	Dec 2015	DAEU	15.70 Call	100	256.8621	0.0000	0.0000	0.0000	100	0.00
	Jan 2016	DAEU	14.85 Call	1,000	731.2430	927.4302	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	690.5760	880.1520	0.0000	0.0000	0	0.00
				<u>4,200</u>					<u>200.00</u>	<u>0.00</u>
			<b>Total</b>	<b>4,200</b>					<b>200.00</b>	<b>0.00</b>
									<u>1,000.00</u>	<u>0.00</u>
									<b>1,000.00</b>	<b>0.00</b>
<b>Option</b>										
	Sep 2016	DAGB	21.20 Put	12,264	959.4869	886.6250	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	523.6716	547.8335	0.0000	0.0000	0	0.00
				<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
			<b>Total</b>	<b>24,528</b>					<b>0.00</b>	<b>0.00</b>
									<u>12,264.00</u>	<u>0.00</u>
									<b>12,264.00</b>	<b>0.00</b>
<b>Future</b>										
	Oct 2015	DAUS	Future	350	13.4473	13.4857	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	150	13.4959	13.5347	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	301	13.5121	13.5511	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	67	13.5144	13.5535	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.5428	13.5820	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.5735	13.6128	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	1,650	13.6315	13.6717	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	13.7736	13.8139	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	13.9932	14.0355	0.0000	0.0000	0	0.00
	Sep 2016	DAUS	Future	259	14.2415	14.2853	0.0000	0.0000	0	0.00
	Dec 2016	DAUS	Future	251	14.4940	14.5380	0.0000	0.0000	0	0.00
				<u>4,090</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,416,391.00</u>	<u>34,616,693,576.30</u>
									<b>3,416,391.00</b>	<b>34,616,693,576.30</b>
<b>Option</b>										
	Oct 2015	DAUS	10.80 Put	300	0.0102	0.0087	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	11.15 Put	250	0.0162	0.0146	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	116.0452	139.3265	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	69.0909	82.3869	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1271	0.1007	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	444.1459	411.1874	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	14.9882	18.2578	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	752.3363	791.7862	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	491.7046	528.9681	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	160.6862	149.9772	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	87.6944	105.0453	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	321.8944	300.6453	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	40.9607	51.2281	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	39.1508	36.4277	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	68.3874	63.3752	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	88.6321	103.7863	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	28.6819	35.5922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	436.5400	468.4598	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	307.0312	335.0053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	278.9147	305.7737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	428.3737	459.5888	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	313.4830	341.1760	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	100.4074	93.2949	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	405.7945	384.6985	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	196.2958	216.8202	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	114.0136	128.9978	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.2599	0.2859	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.5107	0.5669	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	23.4606	22.0367	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	46.1878	43.7782	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	60.2794	57.1518	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	564.2299	598.9880	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	82.1299	77.8880	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	417.5081	449.1900	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	411.1536	442.6666	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	149.0536	141.5666	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	362.4913	392.5702	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	180.3913	171.4702	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	307.1327	335.2635	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	212.4126	234.0353	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	185.6358	205.6991	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	151.2430	169.0694	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.2293	0.2637	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	DAUS	10.80 Put	300	1.3044	1.3141	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.5075	2.5036	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	188.0190	198.8661	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	13.6546	15.6408	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	342.7949	0.0000	0.0000	0.0000	100	0.00
Dec 2015	DAUS	13.92 Call	100	275.5842	0.0000	0.0000	0.0000	100	0.00
Jan 2016	DAUS	11.80 Put	250	22.4687	21.4985	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	862.2495	892.0434	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	768.6890	795.5214	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	379.3069	361.6091	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	234.0157	244.4800	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	123.7655	129.4295	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	20.3563	19.2031	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	150.8841	156.6610	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	455.7512	471.8977	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	31.7002	29.4573	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	418.0947	399.1742	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	253.0981	261.9982	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	155.4485	160.6486	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	361.2956	344.1883	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	347.9822	358.6174	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	535.6545	514.4957	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	301.7056	310.2560	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	45.4624	39.8196	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	449.1731	429.2645	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	273.0175	280.3590	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	191.6901	196.2284	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	736.0402	711.7260	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	295.9709	303.0784	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	58.4951	51.7633	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	470.1714	450.5872	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	281.9956	288.2264	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	216.0847	220.3252	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	70.1418	63.8276	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	490.3210	469.6046	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	290.5085	297.9211	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	237.3218	243.1316	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	114.7421	106.1022	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	403.1602	413.7880	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	80.2645	73.9190	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	504.1080	483.0021	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	301.2953	310.1061	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	DAUS	17.04 Call	150	275.8178	281.0082	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	89.1500	83.4054	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	516.6202	495.5622	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	322.4470	326.4421	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	315.5138	319.2989	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	230.3649	219.9139	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	545.5672	559.2318	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	99.4770	93.7376	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	529.3912	510.6210	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	356.5865	362.5371	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	353.2351	359.0724	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	533.5172	514.7613	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	376.3689	382.0788	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	375.3977	381.0722	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	686.7052	663.3750	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	389.5426	395.3929	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	108.5332	103.3303	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	543.2624	525.0422	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	406.9443	412.1576	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	405.6166	410.8376	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	114.5742	111.2659	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	555.0328	537.0224	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	431.2205	437.8804	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	420.2405	426.7418	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	121.3412	116.7211	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	567.0198	549.6133	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	408.7094	418.1628	0.0000	0.0000	0	0.00		
			<u>500,186</u>					<u>200.00</u>	<u>0.00</u>	<u>6,083,353.00</u>	<u>0.00</u>
<b>Total</b>			<b>504,276</b>					<b>200.00</b>	<b>0.00</b>	<b>9,499,744.00</b>	<b>34,616,693,576.30</b>
<b>Future</b>											
Dec 2015	EUUS	Future	20	1.1172	1.1357	1.1255	1.1190	100	1,123,950.00		
			<u>20</u>					<u>100.00</u>	<u>1,123,950.00</u>	<u>206,277.00</u>	<u>2,352,327,855.00</u>
<b>Total</b>			<b>20</b>					<b>100.00</b>	<b>1,123,950.00</b>	<b>206,277.00</b>	<b>2,352,327,855.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	9,515	9.7587	9.7784	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	4,622	9.8803	9.8997	0.0000	0.0000	0	0.00		
			<u>14,137</u>					<u>0.00</u>	<u>0.00</u>	<u>2,650,870.00</u>	<u>21,224,256,042.60</u>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	27.4672	26.7810	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	255.3323	271.0989	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAAD	10.20 Call	201	46.3906	52.0801	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31,177.00
		<b>Total</b>	<b>14,740</b>					<b>0.00</b>	<b>0.00</b>	2,682,047.00
<b>Future</b>										
Dec 2015	ZACR	Future	25,268	2.1130	2.1249	0.0000	0.0000	0	0.00	
			25,268					0.00	0.00	31,461.00
		<b>Total</b>	<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	31,461.00
<b>Future</b>										
Dec 2015	ZAEU	Future	81,620	15.1381	15.4334	15.5237	15.1129	2,789	43,028,171.30	
Mar 2016	ZAEU	Future	29,103	15.4263	15.7259	15.7900	15.5566	1,190	18,609,330.00	
Jun 2016	ZAEU	Future	250	15.7083	16.0130	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	1,000	16.3526	16.6669	0.0000	0.0000	0	0.00	
			111,973					3,979.00	61,637,501.30	7,383,354.00
										94,685,678,116.00
<b>Option</b>										
Dec 2015	ZAEU	13.05 Put	6,877	5.7797	3.4885	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	26.5799	15.0576	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	30.3999	16.5101	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	42.4965	23.1459	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	80.0530	44.4741	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	322.4377	203.8108	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	167.3717	250.3607	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	68.8486	103.0561	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	37.1063	23.4341	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	44.8387	29.0590	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	98.2075	69.8602	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	127.0349	87.6821	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	261.3168	186.3819	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	901.9686	1092.3392	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	402.0920	287.9144	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	609.2120	461.7918	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	459.6920	565.0269	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	445.3605	547.5867	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	405.1381	498.4870	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	369.7027	453.9511	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	208.6697	158.1775	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	756.9804	882.8158	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4,049,722.00
		<b>Total</b>	<b>450,193</b>					<b>3,979.00</b>	<b>61,637,501.30</b>	11,433,076.00
										94,685,678,116.00

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<b>Future</b>											
	Dec 2015	ZAFR	Future	7,272	13.9700	14.2270	13.9954	13.9954	5	69,977.00	
	Mar 2016	ZAFR	Future	1,653	14.2627	14.5240	0.0000	0.0000	0	0.00	
				<u>8,925</u>					5.00	69,977.00	467,335.00
			<b>Total</b>	<b>8,925</b>					<b>5.00</b>	<b>69,977.00</b>	<b>467,335.00</b>
											<b>4,400,332,744.80</b>
<b>Future</b>											
	Dec 2015	ZAGB	Future	34,232	20.8684	20.9940	21.1929	20.8400	2,707	56,939,418.30	
	Mar 2016	ZAGB	Future	4,291	21.2166	21.3448	0.0000	0.0000	0	0.00	
				<u>38,523</u>					2,707.00	56,939,418.30	5,152,651.00
			<b>Total</b>								<b>78,122,352,925.60</b>
<b>Option</b>											
	Dec 2015	ZAGB	17.87 Put	830	10.0955	9.2805	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	19.40 Call	700	1532.4564	1647.4133	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.00 Call	500	1025.5815	1122.3165	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.12 Put	12,000	188.5988	155.7474	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.23 Put	20,000	221.1043	184.4143	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.33 Call	8,250	792.2697	877.5540	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.75 Put	6,000	426.6629	370.2750	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.77 Call	18,900	534.7419	603.1738	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.81 Put	4,500	456.0967	397.3626	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	21.20 Put	3,000	688.5668	609.8286	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	21.35 Call	4,500	308.8997	350.9082	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	21.50 Call	500	266.6846	304.2273	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	21.82 Call	10,000	193.6933	223.0153	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	23.20 Call	10,000	45.6714	53.7297	0.0000	0.0000	0	0.00	
				<u>99,680</u>					0.00	0.00	1,428,450.00
			<b>Total</b>	<b>138,203</b>					<b>2,707.00</b>	<b>56,939,418.30</b>	<b>6,581,101.00</b>
											<b>78,122,352,925.60</b>
<b>Future</b>											
	Dec 2015	ZAJY	Future	8,134	0.1126	0.1133	0.0000	0.0000	0	0.00	
	Mar 2016	ZAJY	Future	198	0.1148	0.1155	0.0000	0.0000	0	0.00	
				<u>8,332</u>					0.00	0.00	673,547.00
			<b>Total</b>	<b>8,332</b>					<b>0.00</b>	<b>0.00</b>	<b>673,547.00</b>
											<b>6,892,807,987.10</b>
<b>Future</b>											
	Dec 2015	ZAKS	Future	1,960	0.1318	0.1318	0.0000	0.0000	0	0.00	
				<u>1,960</u>					0.00	0.00	8,361.00
			<b>Total</b>	<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	<b>8,361.00</b>
											<b>102,959,970.00</b>
<b>Future</b>											
	Dec 2015	ZANN	Future	28,268	0.0671	0.0672	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	981,344.00	5,534,415,960.00
		<b>Total</b>	<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	981,344.00	5,534,415,960.00
<b>Future</b>											
	Mar 2016 ZASD	Future	720	9.8454	9.8788	0.0000	0.0000	0	0.00		
			720					0.00	0.00	736.00	7,336,640.00
		<b>Total</b>	<b>720</b>					<b>0.00</b>	<b>0.00</b>	736.00	7,336,640.00
<b>Future</b>											
	Dec 2015 ZAUM	Future	556	13.5499	13.5891	13.7095	13.5077	166	226,564,430.00		
	Mar 2016 ZAUM	Future	146	13.7808	13.8212	13.8986	13.7310	62	85,574,930.00		
	Jun 2016 ZAUM	Future	129	14.0031	14.0455	0.0000	0.0000	0	0.00		
			831					228.00	312,139,360.00	107,322.00	111,751,016,610.00
		<b>Total</b>	<b>831</b>					<b>228.00</b>	<b>312,139,360.00</b>	111,845.00	111,751,016,610.00
<b>Future</b>											
	Dec 2015 ZAUS	Future	610,571	13.5499	13.5891	13.7150	13.5077	68,260	931,252,007.80		
	Mar 2016 ZAUS	Future	82,065	13.7808	13.8212	13.9380	13.7333	6,470	89,642,870.50		
	Jun 2016 ZAUS	Future	31,726	14.0031	14.0455	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	6,849	14.2518	14.2956	14.2225	14.2225	500	7,111,250.00		
	Dec 2016 ZAUS	Future	510	14.5089	14.5529	0.0000	0.0000	0	0.00		
			731,721					75,230.00	1,028,006,128.30	96,314,725.00	974,966,762,459.30
<b>Option</b>											
	Dec 2015 ZAUS	10.95 Call	4,331	2601.0074	2640.2146	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	1.1074	1.1146	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2551.1171	2590.3272	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2351.6793	2390.9066	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2152.5109	2191.7661	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	3.8488	3.9472	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	3.9247	4.0258	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.75 Put	20,000	5.1663	5.3100	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.80 Put	1,100	5.7026	5.8647	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.90 Put	8,210	6.9561	7.1592	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.00 Put	121,600	8.4975	8.7482	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.15 Call	1,650	1411.4053	1450.9395	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.18 Put	150	12.2289	12.5815	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.20 Call	1,000	1362.6378	1402.2024	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.50 Call	500	1080.9026	1118.8941	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.56 Put	2,000	36.5464	35.0290	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.57 Call	10,000	1017.4461	1055.0727	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.58 Call	150	1008.4684	1046.0377	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	990.5826	1028.0318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	52.7435	50.2994	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	61.2844	58.3430	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	62.8107	59.7808	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	817.4741	853.3665	0.0000	0.0000	1,680	0.00
Dec 2015	ZAUS	12.80 Put	50,000	67.5741	64.2665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	76.1680	72.3443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	736.9315	770.3291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	87.0315	81.2291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	661.8774	693.9145	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	111.9774	104.8145	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	126.1349	118.2375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	591.3588	621.8918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	525.6070	554.5121	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	175.7070	165.4121	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	494.5658	522.6188	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	476.5348	504.0662	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	458.9513	485.9538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	453.1909	480.0139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	240.7432	227.6492	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	419.6678	445.4099	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	408.8890	434.2691	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	387.9293	412.5745	0.0000	0.0000	240	0.00
Dec 2015	ZAUS	13.50 Call	14,350	357.9644	381.4992	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	13.50 Put	200	308.0644	292.3992	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	348.3660	371.5298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	317.6374	338.1466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	313.5817	333.5663	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	363.6817	344.4663	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	375.7094	356.1491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	381.7940	362.0614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	387.9221	368.0200	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	394.0952	374.0224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	290.2131	309.1724	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	412.8836	392.3078	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	268.4436	286.4064	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	438.5436	417.3064	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	491.8653	469.3558	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	232.4207	248.6486	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	209.1541	224.1958	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	569.2541	545.0958	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	185.6661	199.4541	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	643.3229	617.7759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	173.7581	186.8836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	728.4473	701.4944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	142.4082	153.7131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	135.0585	145.9170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	128.3410	138.5225	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	114.6920	123.8230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	97.7176	105.7154	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1047.8176	1016.6154	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	76.8319	83.3726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	72.4395	78.6630	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	65.2437	70.9387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	56.1626	61.2662	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	54.2605	59.2313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	38.8669	42.7096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	34.2055	37.6872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	29.2941	32.3834	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	23.3357	25.9293	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	11.2341	9.1147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	26.0835	22.4512	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	28.2639	24.4531	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	38.6935	34.1247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	40.5199	35.8329	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	45.7690	40.7575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	48.6107	43.4336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	52.3802	46.9932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	61.5793	55.7206	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	76.3681	69.8474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1349.1531	1381.0840	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	157.8272	147.5396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1152.8831	1182.3863	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	211.7258	199.2610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	257.3727	243.2782	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	878.0370	903.0955	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	322.7480	306.6613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	717.1425	738.5534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	693.0660	713.8958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	505.3047	484.8211	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	600.0044	618.4884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	531.9321	548.4815	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	511.2826	527.2165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	445.6768	459.6006	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	14.31 Call	43,156	417.8059	430.8498	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	370.2072	381.7252	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	350.1581	361.0250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	327.4215	337.5397	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	317.6909	327.4887	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	269.4290	277.6106	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	235.1848	242.1935	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	181.6787	186.7651	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	127.0758	130.2010	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	121.2608	123.9385	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	26.0565	26.1419	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	112.6737	104.8372	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	262.4604	247.8011	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	291.0269	275.8950	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	361.3632	345.2911	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	497.6296	476.7397	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	513.1696	492.0735	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	518.0521	531.6421	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	312.4872	321.1057	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	282.0543	289.8075	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	258.2196	264.7294	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	255.1547	259.3101	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	252.2105	256.1928	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	239.1873	242.1008	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	397.6543	403.1472	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	127.3905	122.5883	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	568.8612	552.9556	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	382.8921	391.9143	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	375.9260	384.8204	0.0000	0.0000	0	0.00		
			<u>1,558,784</u>					<u>2,520.00</u>	<u>0.00</u>	<u>19,988,887.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,290,505</b>					<b>77,750.00</b>	<b>1,028,006,128.30</b>	116,303,612.00	974,966,762,459.30
<b>Future</b>											
Dec 2015	ZAZW	Future	7,688	1.0913	1.0992	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0615	1.0721	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>
	<b>Total</b>		<b>7,689</b>					<b>0.00</b>	<b>0.00</b>	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

3,508,658

85,169.00

1,459,916,334.90

156,330,232

1,367,595,520,570.60