



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-October-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Option</b>								
Dec 2015	DAEU	15.30 Put	100	501.2875	510.9007	0.0000	0	0.00
Dec 2015	DAEU	15.70 Call	100	251.1681	246.5745	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	731.2655	713.9341	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	690.6425	673.9975	0.0000	0	0.00
			<u>2,200</u>				<u>0.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,200</b>				<b>0.00</b>	<b>0.00</b>
								<u>1000.00</u>
								<u>0.00</u>
<b>Option</b>								
Sep 2016	DAGB	21.20 Put	12,264	854.4115	877.2693	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	532.3957	528.2237	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>12264.00</u>
								<u>0.00</u>
<b>Future</b>								
Oct 2015	DAUS	Future	350	13.5975	13.5900	0.0000	6	81,867.00
Nov 2015	DAUS	Future	150	13.6440	13.6388	0.0000	0	0.00
Nov 2015	DAUS	Future	301	13.6602	13.6551	0.0000	0	0.00
Nov 2015	DAUS	Future	67	13.6625	13.6574	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.6911	13.6861	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.7225	13.7172	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	13.7808	13.7753	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.9244	13.9184	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.1471	14.1400	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.3988	14.3907	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.6498	14.6430	0.0000	0	0.00
			<u>4,090</u>				<u>6.00</u>	<u>81,867.00</u>
								<u>3416397.00</u>
								<u>34616775443.30</u>
<b>Option</b>								
Oct 2015	DAUS	10.80 Put	300	0.0009	0.0030	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0062	0.0143	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	182.4415	194.4213	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	13.56 Call	250	93.9035	112.0746	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.0545	0.1196	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	295.7687	314.1409	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	12.4330	21.0762	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	896.3645	892.4657	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	622.7554	620.5806	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	82.4475	94.6526	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	114.3386	124.2775	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	200.5386	215.7775	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	48.0799	56.7510	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	14.1618	17.8294	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	29.1488	34.7530	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	111.6104	119.0011	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	30.5808	36.4312	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	542.7409	541.3563	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	391.8609	392.3118	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	358.1052	359.0066	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	532.3918	530.8270	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	398.5479	398.5271	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	58.7185	61.6538	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	297.0711	304.1467	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	244.3831	244.6602	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	139.2913	141.2031	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0792	0.1482	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.1843	0.3185	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	12.4982	13.7037	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	26.6600	28.0484	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	34.4904	35.8670	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	678.8471	675.4443	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	48.6471	50.3443	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	513.9771	511.5922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	506.6905	504.3578	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	96.4905	99.2578	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	450.4263	448.5159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	120.2263	123.4159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	385.3701	383.9904	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	263.8953	263.5918	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	230.1538	230.3781	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	186.4767	187.3926	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.2185	0.4401	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.5839	0.9583	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	1.2643	1.8461	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	14.15 Call	250	213.5759	216.6997	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	13.8998	14.5215	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	264.2534	269.5190	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	315.1417	316.5876	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	14.4740	17.1920	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	971.9010	968.5820	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	865.6506	862.0113	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	303.8000	306.6204	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	256.4785	258.5764	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	128.7448	133.1915	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	12.5430	15.6579	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	156.8299	161.5535	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	505.5305	504.1836	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	22.3987	25.1407	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	341.9930	345.1911	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	270.8573	274.1292	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	160.0602	165.2181	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	292.9658	295.9640	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	374.2170	376.4681	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	451.2312	455.1852	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	320.0301	323.6537	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	33.8828	36.0162	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	372.6427	375.3470	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	286.3507	290.9759	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	195.7100	201.7419	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	638.3087	643.1773	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	309.0936	314.1737	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	44.0610	47.4529	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	392.7155	396.4644	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	292.4348	298.2224	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	219.1961	226.1321	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	54.5090	58.5330	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	414.5625	416.7313	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	297.0443	305.6924	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	238.2300	248.0384	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	93.3712	97.4892	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	420.0369	426.9426	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	64.1874	68.3879	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	430.2089	430.3366	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	303.8500	316.1782	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	264.3452	277.6557	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	72.3763	76.7462	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	13.50 Put	150	445.6254	444.7164	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	308.9195	325.2548	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	299.1222	317.5974	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	197.6836	200.0826	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	566.6096	574.5403	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	80.2248	87.1869	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	464.0110	463.3129	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	344.7381	365.7194	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	339.4907	361.9830	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	469.2195	469.3343	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	358.9278	382.1832	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	357.4562	381.0787	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	602.7977	604.5904	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	376.2385	396.5207	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	87.8707	97.6597	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	478.5731	480.2270	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	387.9267	409.1590	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	385.4100	407.6349	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	93.2743	105.0142	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	487.9166	492.1450	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	432.3833	449.3861	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	431.6537	449.0771	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	98.8312	109.9816	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	500.3461	503.9100	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	422.3101	438.0518	0.0000	0.0000	0	0.00		
			<u>500,186</u>					<u>0.00</u>	<u>0.00</u>	<u>6084353.00</u>	<u>0.00</u>
<b>Total</b>			<b>504,276</b>					<b>6.00</b>	<b>81,867.00</b>	<b>9500750.00</b>	<b>34616775443.30</b>
<b>Future</b>											
Dec 2015	EUUS	Future	30	1.1045	1.1037	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>206287.00</u>	<u>2352438985.00</u>
<b>Total</b>			<b>30</b>					<b>0.00</b>	<b>0.00</b>	<b>206287.00</b>	<b>2352438985.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	14,163	9.9208	9.8734	9.9179	9.9105	500	4,957,100.00		
Mar 2016	ZAAD	Future	4,978	10.0445	9.9961	0.0000	0.0000	0	0.00		
			<u>19,141</u>					<u>500.00</u>	<u>4,957,100.00</u>	<u>2658026.00</u>	<u>21294533279.20</u>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	17.4342	16.3551	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	380.9835	334.8237	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	82.8511	63.4189	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			603					0.00	0.00	31177.00	0.00	
		<b>Total</b>	<b>19,744</b>					<b>500.00</b>	<b>4,957,100.00</b>	2689203.00	21294533279.20	
<b>Future</b>												
	Dec 2015	ZACR	Future	25,268	2.1376	2.1360	0.0000	0.0000	0	0.00		
				25,268					0.00	0.00	31461.00	635246514.00
		<b>Total</b>	<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	31461.00	635246514.00	
<b>Future</b>												
	Dec 2015	ZAEU	Future	80,004	15.1293	15.1125	15.1750	15.0975	1,165	17,612,516.50		
	Mar 2016	ZAEU	Future	28,363	15.4191	15.4007	15.3864	15.3586	570	8,765,952.00		
	Jun 2016	ZAEU	Future	250	15.7038	15.6841	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.3497	16.3295	0.0000	0.0000	0	0.00		
				111,617					1,735.00	26,378,468.50	7394675.00	94858823316.90
<b>Option</b>												
	Dec 2015	ZAEU	13.05 Put	6,877	5.4086	5.6350	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	28.9964	26.5527	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	32.7830	30.4755	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	44.6389	42.9433	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	80.8304	81.8505	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	322.5995	331.0583	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	158.7583	157.2407	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	62.5130	62.9076	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	33.3076	36.3344	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	41.4415	44.1075	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	99.8605	98.2241	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	129.3062	128.1675	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	266.1247	268.1046	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	899.7616	885.8088	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	407.0358	412.0246	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	613.6250	622.5077	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	454.4807	449.3669	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	439.9453	435.1655	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	399.1375	395.3212	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	363.2159	360.0907	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	207.7635	211.2483	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	750.8849	750.0009	0.0000	0.0000	0	0.00		
				338,220					0.00	0.00	4049722.00	0.00
		<b>Total</b>	<b>449,837</b>					<b>1,735.00</b>	<b>26,378,468.50</b>	11444397.00	94858823316.90	
<b>Future</b>												

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Dec 2015	ZAFR	Future	7,272	13.9804	14.0385	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,653	14.2751	14.3339	0.0000	0.0000	0	0.00	
			8,925					0.00	0.00	467335.00
		<b>Total</b>	<b>8,925</b>					<b>0.00</b>	<b>0.00</b>	<b>467335.00</b>
<b>Future</b>										
Dec 2015	ZAGB	Future	35,606	21.0358	21.0046	21.1600	20.9941	650	13,650,808.00	
Mar 2016	ZAGB	Future	4,301	21.3869	21.3540	21.3950	21.3950	20	427,900.00	
			39,907					670.00	14,078,708.00	5156362.00
		<b>Total</b>								<b>78199742288.00</b>
<b>Option</b>										
Dec 2015	ZAGB	17.87 Put	830	7.9345	8.1532	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1682.3565	1653.1007	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1149.3828	1123.0744	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	138.8691	144.7214	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	165.4895	172.3058	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	898.5207	875.0772	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	341.3779	353.6052	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	615.7052	596.9614	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	367.3644	380.2744	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	571.3058	590.6539	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	352.0353	341.8547	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	303.5333	294.8947	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	219.4712	213.6316	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	47.5351	47.2439	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1428450.00
		<b>Total</b>	<b>139,587</b>					<b>670.00</b>	<b>14,078,708.00</b>	<b>6584812.00</b>
										<b>78199742288.00</b>
<b>Future</b>										
Dec 2015	ZAJY	Future	8,134	0.1133	0.1131	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	198	0.1155	0.1153	0.0000	0.0000	0	0.00	
			8,332					0.00	0.00	673547.00
		<b>Total</b>	<b>8,332</b>					<b>0.00</b>	<b>0.00</b>	<b>673547.00</b>
										<b>6892807987.10</b>
<b>Future</b>										
Dec 2015	ZAKS	Future	1,960	0.1328	0.1328	0.0000	0.0000	0	0.00	
			1,960					0.00	0.00	8361.00
		<b>Total</b>	<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	<b>8361.00</b>
										<b>102959970.00</b>
<b>Future</b>										
Dec 2015	ZANN	Future	28,268	0.0674	0.0673	0.0000	0.0000	0	0.00	
			28,268					0.00	0.00	981344.00
		<b>Total</b>								<b>5534415960.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	981344.00	5534415960.00	
<b>Future</b>												
	Mar 2016	ZASD	Future	720	9.9568	9.9387	0.0000	0.0000	0	0.00		
				720					0.00	0.00	736.00	7336640.00
			<b>Total</b>	<b>720</b>					<b>0.00</b>	<b>0.00</b>	736.00	7336640.00
<b>Future</b>												
	Dec 2015	ZAUM	Future	580	13.6984	13.6932	13.7911	13.6786	88	120,883,500.00		
	Mar 2016	ZAUM	Future	135	13.9317	13.9257	13.9257	13.9257	5	6,962,850.00		
	Jun 2016	ZAUM	Future	129	14.1572	14.1500	0.0000	0.0000	0	0.00		
				844					93.00	127,846,350.00	107667.00	112222016820.00
			<b>Total</b>	<b>844</b>					<b>93.00</b>	<b>127,846,350.00</b>	112190.00	112222016820.00
<b>Future</b>												
	Dec 2015	ZAUS	Future	604,569	13.6984	13.6932	13.8010	13.6765	49,073	673,871,257.30		
	Mar 2016	ZAUS	Future	81,890	13.9317	13.9257	13.9870	13.9100	1,222	17,036,880.00		
	Jun 2016	ZAUS	Future	31,726	14.1572	14.1500	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUS	Future	6,849	14.4093	14.4012	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	Future	510	14.6645	14.6578	0.0000	0.0000	0	0.00		
				725,544					50,295.00	690,908,137.30	96428975.00	976525286450.00
<b>Option</b>												
	Dec 2015	ZAUS	10.95 Call	4,331	2748.9035	2744.0112	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	10.95 Put	8,917	0.5035	0.8112	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.00 Call	1,177	2698.9636	2694.0925	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.20 Call	39,222	2499.2840	2494.5082	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.40 Call	1,197	2299.7867	2295.1240	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.60 Put	800	2.1763	2.8405	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.61 Put	580	2.2259	2.8966	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.75 Put	20,000	3.0531	3.8158	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.80 Put	1,100	3.4182	4.2128	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.90 Put	8,210	4.2852	5.1403	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.00 Put	121,600	5.3732	6.2804	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.15 Call	1,650	1555.9465	1551.7034	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.18 Put	150	8.0775	9.0384	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.20 Call	1,000	1506.8517	1502.6140	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.50 Call	500	1217.2612	1213.3460	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.56 Put	2,000	22.5251	23.9759	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.57 Call	10,000	1151.5913	1147.8712	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.58 Call	150	1142.2743	1138.5837	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.60 Call	30,000	1123.6926	1120.0615	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	12.70 Put	5,000	33.5063	35.3942	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	12.76 Put	402	39.4366	41.5314	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	40.5051	42.6358	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	942.2574	939.2963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	43.8574	46.0963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	49.9543	52.3789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	855.1309	852.5483	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	56.7309	59.3483	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	770.9364	768.7529	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	72.5364	75.5529	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	83.0653	86.3235	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	693.0510	691.3523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	619.5566	618.3425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	121.1566	125.1425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	584.5532	583.5756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	564.1252	563.2880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	544.1373	543.4365	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	537.5718	536.9164	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	173.4083	178.1317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	499.2256	498.8346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	486.8435	486.5383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	462.6836	462.5436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,350	427.9611	428.0569	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	229.5611	234.8569	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	416.7905	416.9638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	379.2946	379.7132	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	374.1387	374.5928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	275.7387	281.3928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	285.5793	291.2970	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	290.5757	296.3255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	295.6202	301.4013	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	300.7163	306.5264	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	344.2603	344.9027	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	316.2987	322.1981	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	316.8056	317.6767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	338.4056	344.4767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	386.2069	392.7193	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	273.2978	274.7645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	245.0894	246.9352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	456.6894	463.7352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	216.5512	218.7693	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	525.1781	532.6333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	202.0621	204.4600	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	14.12 Put	500	604.9093	612.7296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	163.9125	166.7438	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	154.9728	157.8933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	146.5109	149.5102	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	129.0966	132.2383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	108.3296	111.5925	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	909.9296	918.3925	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	83.3293	86.6365	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	78.1151	81.4124	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	69.6155	72.8788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	59.1049	62.2901	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	56.9409	60.1044	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	39.5513	42.2436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	34.3741	36.8734	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	28.9824	31.2570	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	22.5473	24.5126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	8.4409	8.2759	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	19.1393	19.3659	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	20.7971	21.0925	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	28.7949	29.4450	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	30.2059	30.9215	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	34.2760	35.1855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	36.4878	37.5044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	39.4312	40.5905	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	46.6547	48.1726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	58.3724	60.4804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1470.1804	1468.9201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	121.7510	126.0456	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1265.6541	1263.7268	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	168.3160	171.6575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	208.5058	210.8737	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	970.4104	966.0421	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	258.6919	262.7511	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	791.6281	789.8256	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	765.0636	763.2703	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	422.5031	426.7133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	661.9974	660.1855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	584.0590	582.8240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	560.6110	559.7938	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	486.2598	486.5013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	454.6076	455.3198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	400.4751	402.0151	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	14.59 Call	1,204	377.3646	379.2674	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	351.2830	353.8604	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	340.1990	343.0080	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	285.2637	289.2358	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	246.5534	251.3282	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	186.6479	192.2478	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	126.1442	132.3471	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	112.0634	120.1396	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	24.1944	26.1275	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	91.9611	96.0039	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	216.7971	219.2359	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	242.4793	244.7253	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	306.3887	308.0976	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	422.9228	424.0673	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	437.1177	438.4308	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	546.7707	550.7590	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	318.7215	328.8202	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	285.0372	295.9086	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	258.1267	269.5937	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	247.7551	259.4424	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	240.2123	252.3260	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	219.6205	236.8807	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	369.5513	0.0000	0.0000	0.0000	405	0.00		
Sep 2016	ZAUS	17.50 Call	405	391.4284	0.0000	0.0000	0.0000	810	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	385.4780	400.5945	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	106.4858	116.9238	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	507.1854	510.2347	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	386.9327	400.3014	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	379.7662	393.0201	0.0000	0.0000	0	0.00		
			<u>1,559,594</u>					<u>1,215.00</u>	<u>0.00</u>	<u>19990102.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,285,138</b>					<b>51,510.00</b>	<b>690,908,137.30</b>	116419077.00	976525286450.00
<b>Future</b>											
Dec 2015	ZAZW	Future	7,688	1.1105	1.1056	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0779	1.0755	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>
<b>Total</b>			<b>7,689</b>					<b>0.00</b>	<b>0.00</b>	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

3,507,346

54,514.00

864250630.80

156,470,246

1,369,946,049,568.20