



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Dec 2015	DAEU	15.30 Put	100	495.8352	432.9379	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	226.4616	275.1338	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	702.6507	791.5631	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	662.4755	748.7577	0.0000	0.0000	0	0.00	
			<u>2,200</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		Total	2,200					0.00	0.00	1000.00
Future										
Jan 2016	DAGB	Future	2	21.9103	21.0938	0.0000	0.0000	2	42,187.60	
			<u>2</u>					<u>2.00</u>	<u>42,187.60</u>	<u>34904.00</u>
										<u>527105211.60</u>
Option										
Sep 2016	DAGB	21.20 Put	12,264	924.6137	833.3274	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	499.0754	542.6245	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>155585.00</u>
		Total	24,530					2.00	42,187.60	190489.00
Future										
Oct 2015	DAUS	Future	0	13.5400	13.6860	0.0000	0.0000	8,350	113,059,000.00	
Nov 2015	DAUS	Future	150	13.5793	13.7304	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.5955	13.7468	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.5978	13.7491	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.6263	13.7779	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.6575	13.8096	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	7	13.7123	13.8024	0.0000	0.0000	7	96,616.80	
Jan 2016	DAUS	Future	1,650	13.7149	13.8681	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.8582	14.0132	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.0805	14.2381	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.3326	14.4938	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.5836	14.7454	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>
		3,747					8,357.00	113,155,616.80
								3424754.00
								34729931060.10
Option								
Oct 2015	DAUS	13.87 Put	13,360	342.3322	215.6289	0.0000	0.0000	0
Oct 2015	DAUS	14.00 Call	13,360	4.1885	14.7567	0.0000	0.0000	0
Nov 2015	DAUS	12.72 Call	300	830.8761	981.5118	0.0000	0.0000	0
Nov 2015	DAUS	13.00 Call	300	557.6988	704.0663	0.0000	0.0000	0
Nov 2015	DAUS	13.45 Put	300	86.8941	51.8459	0.0000	0.0000	0
Nov 2015	DAUS	13.70 Call	300	73.2184	141.9648	0.0000	0.0000	0
Nov 2015	DAUS	13.70 Put	300	224.1184	141.8648	0.0000	0.0000	0
Nov 2015	DAUS	13.95 Call	300	26.0486	59.6713	0.0000	0.0000	0
Nov 2015	DAUS	13.00 Put	10,000	15.3165	7.4366	0.0000	0.0000	0
Nov 2015	DAUS	13.14 Put	8,000	31.5043	16.8380	0.0000	0.0000	0
Nov 2015	DAUS	13.81 Call	10,000	78.1050	134.7162	0.0000	0.0000	0
Nov 2015	DAUS	14.25 Call	20,000	17.9920	36.5499	0.0000	0.0000	0
Nov 2015	DAUS	13.68 Call	11,000	123.0220	0.0000	0.0000	0.0000	11,000
Nov 2015	DAUS	13.15 Call	12,500	479.3890	611.7312	0.0000	0.0000	0
Nov 2015	DAUS	13.35 Call	5,000	332.7514	449.5927	0.0000	0.0000	0
Nov 2015	DAUS	13.40 Call	7,500	300.5277	412.6828	0.0000	0.0000	0
Nov 2015	DAUS	13.17 Call	6,000	469.5878	599.7112	0.0000	0.0000	0
Nov 2015	DAUS	13.35 Call	6,000	340.1772	455.7496	0.0000	0.0000	0
Nov 2015	DAUS	13.14 Put	8,000	60.5097	40.0449	0.0000	0.0000	0
Nov 2015	DAUS	13.75 Put	1,000	322.4004	238.9045	0.0000	0.0000	0
Nov 2015	DAUS	13.68 Call	9,000	201.1577	279.4762	0.0000	0.0000	0
Nov 2015	DAUS	13.99 Call	5,000	109.7695	157.7146	0.0000	0.0000	0
Nov 2015	DAUS	10.80 Put	300	0.0295	0.0623	0.0000	0.0000	0
Nov 2015	DAUS	11.15 Put	250	0.1227	0.1451	0.0000	0.0000	0
Nov 2015	DAUS	12.63 Put	5,000	12.3439	8.6142	0.0000	0.0000	0
Nov 2015	DAUS	12.85 Put	15,000	25.7417	18.6632	0.0000	0.0000	0
Nov 2015	DAUS	12.93 Put	201	34.0174	24.3448	0.0000	0.0000	0
Nov 2015	DAUS	13.03 Call	5,000	614.9061	750.3393	0.0000	0.0000	0
Nov 2015	DAUS	13.03 Put	5,000	49.4061	33.5393	0.0000	0.0000	0
Nov 2015	DAUS	13.24 Call	5,000	453.5363	575.1820	0.0000	0.0000	0
Nov 2015	DAUS	13.25 Call	11,500	446.4790	567.3698	0.0000	0.0000	0
Nov 2015	DAUS	13.25 Put	15,000	100.9790	70.5698	0.0000	0.0000	0
Nov 2015	DAUS	13.33 Call	201	392.2514	506.7621	0.0000	0.0000	0
Nov 2015	DAUS	13.33 Put	201	126.7514	89.9621	0.0000	0.0000	0
Nov 2015	DAUS	13.43 Call	5,000	330.2494	436.0217	0.0000	0.0000	0
Nov 2015	DAUS	13.65 Call	15,000	219.1814	301.8088	0.0000	0.0000	0
Nov 2015	DAUS	13.73 Call	201	189.0206	260.6114	0.0000	0.0000	0
Nov 2015	DAUS	13.85 Call	250	150.6660	210.5497	0.0000	0.0000	0
Nov 2015	DAUS	17.45 Call	300	0.1607	0.2744	0.0000	0.0000	0
Dec 2015	DAUS	10.80 Put	300	0.4952	0.4900	0.0000	0.0000	0

<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	11.15 Put	250	1.1043	1.0250	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	181.8948	235.9504	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	10.4997	17.1352	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	278.6718	226.5616	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	277.6426	345.5310	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	14.2142	12.7730	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	910.4527	1041.9386	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	808.1025	930.9854	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	320.2646	263.9102	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	230.4101	274.6050	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	114.8137	137.3134	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	12.8835	12.3703	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	142.4531	166.8386	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	467.5043	539.3057	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	22.2372	21.8909	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	360.9474	302.2823	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	249.1372	287.6879	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	146.8144	169.9354	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	310.3962	258.6925	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	348.5666	396.6403	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	474.2670	406.9219	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	298.5671	338.4359	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	34.3179	32.6287	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	392.6972	333.2734	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	267.7752	302.4705	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	182.9222	206.8648	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	667.5304	586.6829	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	290.9927	325.4443	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	44.6898	42.3527	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	414.5860	353.2531	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	275.9178	308.0027	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	207.1639	230.8789	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	55.6239	52.1336	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	436.0360	375.7057	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	283.7489	313.1332	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	227.9933	251.3030	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	94.9265	87.5582	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	401.8563	441.7061	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	65.5215	60.3433	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	452.1205	397.0070	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	293.0761	320.7734	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	257.5240	279.2829	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2016	DAUS	11.80 Put	250	73.4595	67.5548	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	464.0619	412.2706	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	302.5377	324.5163	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	293.8310	310.3824	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	203.7081	183.7703	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	545.6553	592.2434	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	81.3961	75.1059	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	480.9933	426.9001	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	337.2596	350.0383	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	332.6974	344.6967	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	484.7615	430.4657	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	356.8833	369.6294	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	355.5859	368.1128	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	626.0885	555.1788	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	372.6466	390.1980	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	88.9955	81.0104	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	493.5333	437.5766	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	385.5499	392.9905	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	383.4525	390.3902	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	94.9360	85.7451	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	502.4083	444.9989	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	422.0234	434.1016	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	414.8412	433.3077	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	101.1278	92.2249	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	516.0798	459.3469	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	400.5919	433.5677	0.0000	0.0000	0	0.00		
			<u>502,086</u>					<u>11,000.00</u>	<u>0.00</u>	<u>6095353.00</u>	<u>0.00</u>
Total			505,833					19,357.00	113,155,616.80	9520107.00	34729931060.10
Future											
Dec 2015	EUUS	Future	30	1.1080	1.1051	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>
Total			30					0.00	0.00	206287.00	2352438985.00
Future											
Dec 2015	ZAAD	Future	14,913	9.7033	9.9382	9.8053	9.7727	1,750	17,119,950.00		
Mar 2016	ZAAD	Future	6,280	9.8259	10.0627	9.8945	9.8656	1,302	12,872,905.00		
			<u>21,193</u>					<u>3,052.00</u>	<u>29,992,855.00</u>	<u>2661578.00</u>	<u>21329519084.20</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	36.8170	15.3065	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	222.3960	392.4384	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	37.6609	84.4722	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	
		Total	21,796					3,052.00	29,992,855.00	2692755.00	21329519084.20	
Future												
	Dec 2015	ZACR	Future	25,268	2.1274	2.1494	0.0000	0.0000	0	0.00		
				25,268					0.00	0.00	31461.00	635246514.00
		Total	25,268					0.00	0.00	31461.00	635246514.00	
Future												
	Dec 2015	ZAEU	Future	80,038	15.1058	15.2340	15.2460	15.1053	2,078	31,497,384.50		
	Mar 2016	ZAEU	Future	28,858	15.3949	15.5264	15.4847	15.4012	1,025	15,827,950.00		
	Jun 2016	ZAEU	Future	250	15.6810	15.8143	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.3320	16.4669	0.0000	0.0000	0	0.00		
				112,146					3,103.00	47,325,334.50	7399933.00	94939095917.60
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	4.1754	4.3017	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	20.9440	17.2594	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	24.2982	19.9988	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	35.1572	28.8793	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	70.3431	57.8524	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	312.2668	265.6354	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	137.2471	176.4937	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	51.1129	67.8378	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	36.3493	31.2119	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	44.1099	38.2764	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	98.1484	88.2385	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	127.9780	110.6129	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	267.4619	236.6360	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	878.7060	965.8846	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	410.5716	364.2507	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	620.0749	560.1982	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	440.6639	492.8205	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	426.4534	477.2822	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	386.5980	433.6101	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	351.4623	394.0711	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	211.3386	188.5585	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	742.4916	803.1713	0.0000	0.0000	0	0.00		
				338,220					0.00	0.00	4049722.00	0.00
		Total	450,366					3,103.00	47,325,334.50	11449655.00	94939095917.60	

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAFR	Future	7,272	13.8776	14.0290	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,684	14.1694	14.3248	0.0000	0.0000	31	439,115.00	
			<u>8,956</u>					<u>31.00</u>	<u>439,115.00</u>	<u>467366.00</u>
		Total	8,956					31.00	439,115.00	467366.00
										4400771859.80
Future										
Dec 2015	ZAGB	Future	35,965	20.8785	21.0888	21.0958	20.8525	2,438	51,147,043.20	
Mar 2016	ZAGB	Future	5,186	21.2272	21.4414	21.4201	21.3435	1,005	21,450,933.50	
			<u>41,151</u>					<u>3,443.00</u>	<u>72,597,976.70</u>	<u>5159971.00</u>
										78275901488.50
Option										
Dec 2015	ZAGB	17.87 Put	830	7.9181	7.1477	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1531.1119	1730.7583	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1011.7718	1195.7244	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	162.4719	129.3579	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	193.0603	154.5084	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	772.7120	939.1064	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	392.0884	322.1358	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	510.1220	649.1110	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	421.1092	347.0673	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	650.8482	542.1077	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	281.7433	373.1635	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	240.3354	322.1519	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	169.9022	233.3692	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	32.7830	49.3273	0.0000	0.0000	0	0.00	
			<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1428450.00</u>
		Total	140,831					3,443.00	72,597,976.70	6588421.00
										78275901488.50
Future										
Dec 2015	ZAJY	Future	8,134	0.1134	0.1146	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	242	0.1154	0.1168	0.0000	0.0000	44	510,136.00	
			<u>8,376</u>					<u>44.00</u>	<u>510,136.00</u>	<u>673591.00</u>
		Total	8,376					44.00	510,136.00	673591.00
										6893318123.10
Future										
Dec 2015	ZAKS	Future	1,960	0.1331	0.1345	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>
		Total	1,960					0.00	0.00	8361.00
										102959970.00
Future										
Dec 2015	ZANN	Future	28,268	0.0666	0.0676	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>
										5534415960.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			28,268					0.00	0.00	981344.00	5534415960.00
Future											
Mar 2016	ZASD	Future	720	9.9144	10.0067	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	736.00	7336640.00
Total			720					0.00	0.00	736.00	7336640.00
Future											
Dec 2015	ZAUM	Future	569	13.6335	13.7853	13.7968	13.6402	164	224,981,300.00		
Mar 2016	ZAUM	Future	162	13.8655	14.0206	13.9854	13.8699	88	122,676,820.00		
Jun 2016	ZAUM	Future	144	14.0905	14.2483	14.1809	14.0922	25	35,407,900.00		
Sep 2016	ZAUM	Future	15	14.3431	14.5045	0.0000	0.0000	0	0.00		
			<u>890</u>					<u>277.00</u>	<u>383,066,020.00</u>	108024.00	112717165540.00
Total			890					277.00	383,066,020.00	112547.00	112717165540.00
Future											
Dec 2015	ZAUS	Future	599,232	13.6335	13.7853	13.8017	13.6301	70,136	960,661,457.70		
Mar 2016	ZAUS	Future	81,175	13.8655	14.0206	14.0101	13.8730	9,502	132,464,235.60		
Jun 2016	ZAUS	Future	31,226	14.0905	14.2483	14.1809	14.0922	1,500	21,227,000.00		
Sep 2016	ZAUS	Future	6,849	14.3431	14.5045	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	510	14.5984	14.7600	0.0000	0.0000	0	0.00		
			<u>718,992</u>					<u>81,138.00</u>	<u>1,114,352,693.30</u>	96557443.00	978294119793.60
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2683.9288	2835.6692	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	0.4288	0.3692	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2633.9799	2785.7223	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2434.2538	2585.9873	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2234.6865	2386.3997	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	1.8730	1.7573	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	1.9164	1.7989	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	2.6432	2.4957	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	2.9660	2.8050	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	3.7373	3.5424	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	4.7130	4.4724	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1490.1854	1641.6403	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	7.1710	6.7977	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1441.0146	1592.4208	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1151.6722	1300.5427	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	21.8521	18.1418	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1086.0239	1233.9695	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1076.7134	1224.5106	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	1058.1476	1205.6341	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	12.70 Put	5,000	33.0030	26.8546	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	39.0823	31.5787	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	40.1813	32.4317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	877.1344	1020.4105	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	43.6344	35.1105	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	49.9371	39.9944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	790.4713	930.7445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	56.9713	45.4445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	708.4094	843.5352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	74.9094	58.2352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	86.1101	65.6766	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	631.9523	759.1835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	560.2403	681.5211	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	126.7403	96.2211	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	526.2594	644.3304	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	506.4891	622.5636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	487.1860	601.2168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	480.8571	594.1963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	182.5697	141.2923	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	443.9923	553.0802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	432.1297	539.7658	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	409.0427	513.7273	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,350	376.0146	476.1728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	242.5146	190.8728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	365.4322	464.0598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	330.0594	423.2630	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	325.2168	417.6375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	291.7168	232.3375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	302.1861	241.2432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	307.4993	245.7706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	312.8639	250.3509	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	318.2799	254.9822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	297.5812	384.9624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	335.8366	269.1790	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	273.4482	354.1182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	359.9482	288.8182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	410.4887	330.5025	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	233.7036	303.3436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	208.1952	272.2252	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	484.6952	396.9252	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	182.6221	240.6834	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	556.4719	462.0945	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	14.05 Call	1,700	169.7346	224.6498	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	639.6558	538.5768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	136.1415	182.3715	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	128.3475	172.4535	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	120.9978	163.0604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	106.1232	143.7256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	88.5959	119.7583	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	955.0959	834.4583	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	67.4987	92.0811	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	63.1411	86.3148	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	56.0708	76.9192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	47.3894	65.3111	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	45.6117	62.9244	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	31.2521	43.8246	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	27.0350	38.1303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	22.6729	32.2031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	17.5124	25.1320	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	8.1264	8.8711	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	19.0630	18.9477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	20.7335	20.4663	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	28.8175	27.7201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	30.2475	28.9906	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	34.3757	32.6404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	36.6230	34.6172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	39.6157	37.2410	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	46.9746	43.6557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	58.9442	54.0048	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1408.4666	1551.0191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	127.5435	108.2387	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1205.7109	1339.6123	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	175.8475	149.4548	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	217.4794	185.2595	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	916.7539	1032.9113	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	274.5996	229.8169	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	745.4376	841.8552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	719.7424	813.6852	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	444.7731	379.6727	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	620.3237	703.9987	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	546.5680	620.6556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	524.3423	594.9565	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	453.7641	515.9525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	423.8153	482.2797	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.50 Call	2,000	372.7477	424.6586	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	351.1176	400.0464	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	326.7862	372.1114	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	316.3869	360.3462	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	264.9796	302.0635	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	228.8596	261.0140	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	173.1089	197.6720	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	117.1899	133.7708	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	109.0342	118.9117	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	21.0754	27.1618	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	93.8724	86.2966	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	226.9165	195.8691	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	253.7901	219.7412	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	320.5406	279.4534	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	444.4132	386.7600	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	459.1412	398.6749	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	523.3183	574.9075	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	305.8168	336.1285	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	273.8405	300.7653	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	248.3112	272.5096	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	239.9621	261.6225	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	236.3062	250.5708	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	218.0038	227.4619	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	382.1322	335.9614	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	384.2657	397.9449	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	378.9293	391.7663	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	108.0063	99.3405	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	523.0087	469.1506	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	375.6200	406.5568	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	368.6289	399.1069	0.0000	0.0000	0	0.00		
			<u>1,559,594</u>					<u>0.00</u>	<u>0.00</u>	<u>19990102.00</u>	<u>0.00</u>
Total			2,278,586					81,138.00	1,114,352,693.30	116547545.00	978294119793.60
Future											
Dec 2015	ZAZW	Future	7,688	1.0768	1.1097	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0473	1.0792	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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		3,506,299					110,447.00	1761481934.90	156,630,924	1,372,515,596,293.40
-------------	--	-----------	--	--	--	--	------------	---------------	-------------	----------------------