



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	399.0518	495.8352	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	284.1894	226.4616	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	823.8045	702.6507	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	779.5532	662.4755	0.0000	0.0000	0	0.00	
			<u>2,200</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		<b>Total</b>	<b>2,200</b>					<b>0.00</b>	<b>0.00</b>	<b>1000.00</b>
<b>Future</b>										
Jan 2016	DAGB	Future	2	22.3472	21.9103	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>34904.00</u>
										<u>527105211.60</u>
<b>Option</b>										
Sep 2016	DAGB	21.20 Put	12,264	745.8901	924.6137	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	573.9937	499.0754	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>155585.00</u>
		<b>Total</b>	<b>24,530</b>					<b>0.00</b>	<b>0.00</b>	<b>190489.00</b>
<b>Future</b>										
Nov 2015	DAUS	Future	150	13.8734	13.5793	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.8901	13.5955	0.0000	0.0000	15	207,772.50	
Nov 2015	DAUS	Future	67	13.8925	13.5978	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.9225	13.6263	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.9564	13.6575	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	7	14.0124	13.7123	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	14.0148	13.7149	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.1588	13.8582	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.3868	14.0805	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.6431	14.3326	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.8936	14.5836	0.0000	0.0000	0	0.00	
			<u>3,747</u>					<u>15.00</u>	<u>207,772.50</u>	<u>3424769.00</u>
										<u>34730138832.60</u>
<b>Option</b>										

<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	13.87 Put	13,360	72.6911	342.3322	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	14.7888	4.1885	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	1122.6373	830.8761	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	843.5160	557.6988	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	17.9576	86.8941	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	208.6575	73.2184	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	66.2575	224.1184	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	79.7288	26.0486	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	3.9423	15.3165	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	6.1349	31.5043	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	181.6908	78.1050	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	45.0420	17.9920	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	11,000	267.8317	123.0220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.92 Call	11,000	138.3233	0.0000	0.0000	0.0000	11,000	0.00
Nov 2015	DAUS	13.15 Call	12,500	734.9850	479.3890	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	556.2054	332.7514	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	514.2770	300.5277	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	720.9149	469.5878	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	561.8862	340.1772	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	20.3741	60.5097	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	159.7531	322.4004	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	351.6029	201.1577	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	194.7960	109.7695	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0440	0.0295	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0869	0.1227	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	6.1585	12.3439	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	11.7720	25.7417	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	14.8620	34.0174	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	879.9419	614.9061	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	19.8419	49.4061	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	687.5810	453.5363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	679.0006	446.4790	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	38.9006	100.9790	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	611.9064	392.2514	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	51.8064	126.7514	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	532.3288	330.2494	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	376.9671	219.1814	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	327.9458	189.0206	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	262.3202	150.6660	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.6376	0.1607	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.3111	0.4952	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.7002	1.1043	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	275.0393	181.8948	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	13.4624	10.4997	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	169.6185	278.6718	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	406.1203	277.6426	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	11.2919	14.2142	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1167.3989	910.4527	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1052.0793	808.1025	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	217.0408	320.2646	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	318.5967	230.4101	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	156.5211	114.8137	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	316.9387	0.0000	0.0000	0.0000	100	0.00
Jan 2016	DAUS	14.26 Call	100	395.7791	0.0000	0.0000	0.0000	100	0.00
Feb 2016	DAUS	11.60 Put	1,000	10.7316	12.8835	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	187.8504	142.4531	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	614.2197	467.5043	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	19.2599	22.2372	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	254.2976	360.9474	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	324.2040	249.1372	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	189.4197	146.8144	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	222.3202	310.3962	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	443.4182	348.5666	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	348.9418	474.2670	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	375.9854	298.5671	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	29.7392	34.3179	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	282.7851	392.6972	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	334.4173	267.7752	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	227.3079	182.9222	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	515.2134	667.5304	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	356.8764	290.9927	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	38.9601	44.6898	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	305.6664	414.5860	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	336.6914	275.9178	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	251.3099	207.1639	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	48.4516	55.6239	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	331.3447	436.0360	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	338.1302	283.7489	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	270.0374	227.9933	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	80.7898	94.9265	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	476.9026	401.8563	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	57.3876	65.5215	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	351.0579	452.1205	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	341.9985	293.0761	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	296.7241	257.5240	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	65.1028	73.4595	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	366.2399	464.0619	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	342.5123	302.5377	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	315.0033	293.8310	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	171.1658	203.7081	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	630.7334	545.6553	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	72.7469	81.3961	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	381.1192	480.9933	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	359.0992	337.2596	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	352.9548	332.6974	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	385.4614	484.7615	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	379.3335	356.8833	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	377.5929	355.5859	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	497.5218	626.0885	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	411.8600	372.6466	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	80.2884	88.9955	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	393.9118	493.5333	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	399.4497	385.5499	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	396.4397	383.4525	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	86.0174	94.9360	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	402.8475	502.4083	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	441.2512	422.0234	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	440.2796	414.8412	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	93.3551	101.1278	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	416.7818	516.0798	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	470.3116	400.5919	0.0000	0.0000	0	0.00		
			<u>513,286</u>					<u>11,200.00</u>	<u>0.00</u>	<u>6106553.00</u>	<u>0.00</u>
<b>Total</b>			<b>517,033</b>					<b>11,215.00</b>	<b>207,772.50</b>	<b>9531322.00</b>	<b>34730138832.60</b>
<b>Future</b>											
Dec 2015	EUUS	Future	1,403	1.0970	1.1080	0.0000	0.0000	2,059	22,515,163.00		
			<u>1,403</u>					<u>2,059.00</u>	<u>22,515,163.00</u>	<u>208346.00</u>	<u>2374954148.00</u>
<b>Total</b>			<b>1,403</b>					<b>2,059.00</b>	<b>22,515,163.00</b>	<b>208346.00</b>	<b>2374954148.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	14,893	9.8527	9.7033	9.8512	9.8151	270	2,650,799.00		
Mar 2016	ZAAD	Future	6,360	9.9763	9.8259	0.0000	0.0000	80	797,840.00		
Sep 2016	ZAAD	Future	250	10.2456	10.0910	10.1750	9.9840	450	4,540,300.00		
			<u>21,503</u>					<u>800.00</u>	<u>7,988,939.00</u>	<u>2662378.00</u>	<u>21337508023.20</u>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	22.9067	36.8170	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAAD	9.60 Call	201	329.8838	222.3960	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	66.5832	37.6609	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		<b>Total</b>	<b>22,106</b>					<b>800.00</b>	<b>7,988,939.00</b>	2693555.00
										21337508023.20
<b>Future</b>										
Dec 2015	ZACR	Future	25,268	2.1832	2.1274	0.0000	0.0000	0	0.00	
			25,268					0.00	0.00	31461.00
		<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	82,284	15.2820	15.1058	15.3062	15.1061	2,642	40,214,207.40	
Mar 2016	ZAEU	Future	28,077	15.5738	15.3949	15.5542	15.5542	858	13,290,112.30	
Jun 2016	ZAEU	Future	250	15.8655	15.6810	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	250	16.1985	16.0096	16.0906	16.0873	250	4,022,320.00	
Dec 2016	ZAEU	Future	3,000	16.5203	16.3320	0.0000	0.0000	0	0.00	
			113,861					3,750.00	57,526,639.70	7403683.00
										94996622557.30
<b>Option</b>										
Dec 2015	ZAEU	13.05 Put	6,877	3.5927	4.1754	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	13.6425	20.9440	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	15.9166	24.2982	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	23.3846	35.1572	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	48.4181	70.3431	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	236.8347	312.2668	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	178.0721	137.2471	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	64.5850	51.1129	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	31.8219	36.3493	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	38.7634	44.1099	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	87.2529	98.1484	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	108.7668	127.9780	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	228.9131	267.4619	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1000.8453	878.7060	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	350.7240	410.5716	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	538.8025	620.0749	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	508.9485	440.6639	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	492.6711	426.4534	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	446.8733	386.5980	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	405.3597	351.4623	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	188.1783	211.3386	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	826.4839	742.4916	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4049722.00
										0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>452,081</b>					<b>3,750.00</b>	<b>57,526,639.70</b>	11453405.00	94996622557.30	
<b>Future</b>												
	Dec 2015	ZAFR	Future	7,272	14.0841	13.8776	0.0000	0.0000	0	0.00		
	Mar 2016	ZAFR	Future	1,709	14.3787	14.1694	0.0000	0.0000	25	358,575.00		
				<u>8,981</u>					<u>25.00</u>	<u>358,575.00</u>	<u>467391.00</u>	<u>4401130434.80</u>
<b>Total</b>			<b>8,981</b>					<b>25.00</b>	<b>358,575.00</b>	467391.00	4401130434.80	
<b>Future</b>												
	Dec 2015	ZAGB	Future	37,016	21.2959	20.8785	21.3254	21.0482	3,334	70,698,743.20		
	Mar 2016	ZAGB	Future	5,522	21.6510	21.2272	21.6264	21.4037	672	14,333,538.00		
	Sep 2016	ZAGB	Future	200	22.3927	21.9512	22.2040	21.6175	300	6,602,425.00		
				<u>42,738</u>					<u>4,306.00</u>	<u>91,634,706.20</u>	<u>5164277.00</u>	<u>78367536194.70</u>
<b>Option</b>												
	Dec 2015	ZAGB	17.87 Put	830	6.0911	7.9181	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1927.2016	1531.1119	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1372.2891	1011.7718	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	90.6145	162.4719	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	105.7063	193.0603	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	1090.5061	772.7120	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	237.7108	392.0884	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	770.3427	510.1220	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	258.2961	421.1092	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	421.4376	650.8482	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	445.6461	281.7433	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	384.9990	240.3354	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	278.5520	169.9022	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	57.5228	32.7830	0.0000	0.0000	0	0.00		
				<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1428450.00</u>	<u>0.00</u>
<b>Total</b>			<b>142,418</b>					<b>4,306.00</b>	<b>91,634,706.20</b>	6592727.00	78367536194.70	
<b>Future</b>												
	Dec 2015	ZAJY	Future	8,134	0.1152	0.1134	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	1,139	0.1174	0.1154	0.0000	0.0000	897	10,560,381.00		
				<u>9,273</u>					<u>897.00</u>	<u>10,560,381.00</u>	<u>674488.00</u>	<u>6903878504.10</u>
<b>Total</b>			<b>9,273</b>					<b>897.00</b>	<b>10,560,381.00</b>	674488.00	6903878504.10	
<b>Future</b>												
	Dec 2015	ZAKS	Future	1,960	0.1358	0.1331	0.0000	0.0000	0	0.00		
				<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>	<u>102959970.00</u>
<b>Total</b>			<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	8361.00	102959970.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Dec 2015	ZANN	Future	28,268	0.0677	0.0666	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<i>0.00</i>	<i>0.00</i>	<i>981344.00</i>
		<b>Total</b>	<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	<b>981344.00</b>
<b>Future</b>										
Mar 2016	ZASD	Future	720	10.0432	9.9144	0.0000	0.0000	0	0.00	
			<u>720</u>					<i>0.00</i>	<i>0.00</i>	<i>736.00</i>
		<b>Total</b>	<b>720</b>					<b>0.00</b>	<b>0.00</b>	<b>736.00</b>
<b>Future</b>										
Dec 2015	ZAUM	Future	611	13.9304	13.6335	13.9800	13.7952	66	91,613,270.00	
Mar 2016	ZAUM	Future	162	14.1663	13.8655	14.2006	14.0592	43	60,657,020.00	
Jun 2016	ZAUM	Future	144	14.3971	14.0905	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	15	14.6538	14.3431	0.0000	0.0000	0	0.00	
			<u>932</u>					<i>109.00</i>	<i>152,270,290.00</i>	<i>108133.00</i>
		<b>Total</b>	<b>932</b>					<b>109.00</b>	<b>152,270,290.00</b>	<b>112656.00</b>
<b>Future</b>										
Dec 2015	ZAUS	Future	599,927	13.9304	13.6335	13.9745	13.7991	43,249	600,647,845.80	
Mar 2016	ZAUS	Future	84,195	14.1663	13.8655	14.2098	14.0317	5,692	80,463,894.60	
Jun 2016	ZAUS	Future	31,226	14.3971	14.0905	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	Future	6,849	14.6538	14.3431	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	510	14.9081	14.5984	0.0000	0.0000	0	0.00	
			<u>722,707</u>					<i>48,941.00</i>	<i>681,111,740.40</i>	<i>96606384.00</i>
		<b>Total</b>								<b>978975231534.00</b>
<b>Option</b>										
Dec 2015	ZAUS	10.95 Call	4,331	2980.6262	2683.9288	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.2262	0.4288	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2930.6624	2633.9799	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2730.8564	2434.2538	0.0000	0.0000	73,900	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2531.1172	2234.6865	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	1.1282	1.8730	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	1.1541	1.9164	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	1.5861	2.6432	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	1.7771	2.9660	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	2.2319	3.7373	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	2.8042	4.7130	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1784.3528	1490.1854	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	4.2342	7.1710	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1734.8331	1441.0146	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1439.2395	1151.6722	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	12.56 Put	2,000	10.2449	21.8521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1370.9738	1086.0239	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1361.3124	1076.7134	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1342.0183	1058.1476	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	15.7900	33.0030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	18.8813	39.0823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	19.4451	40.1813	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1151.6243	877.1344	0.0000	0.0000	33,366	0.00
Dec 2015	ZAUS	12.80 Put	50,000	21.2243	43.6344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	24.5064	49.9371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1058.6178	790.4713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	28.2178	56.9713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	967.5062	708.4094	0.0000	0.0000	1,197	0.00
Dec 2015	ZAUS	13.00 Put	54,500	37.1062	74.9094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	42.3771	86.1101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	878.6654	631.9523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	792.5037	560.2403	0.0000	0.0000	677	0.00
Dec 2015	ZAUS	13.20 Put	60	62.1037	126.7403	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	750.5705	526.2594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	726.6783	506.4891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	703.1645	487.1860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	695.4129	480.8571	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	94.4452	182.5697	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	649.8297	443.9923	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	634.9988	432.1297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	605.8936	409.0427	0.0000	0.0000	38,622	0.00
Dec 2015	ZAUS	13.50 Call	2,150	563.6738	376.0146	0.0000	0.0000	13,137	0.00
Dec 2015	ZAUS	13.50 Put	200	133.2738	242.5146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	549.9907	365.4322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	503.6776	330.0594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	497.2645	325.2168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	166.8645	291.7168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	174.1901	302.1861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	177.9308	307.4993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	181.7213	312.8639	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	185.5651	318.2799	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	459.8607	297.5812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	197.4055	335.8366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	424.3209	273.4482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	213.9209	359.9482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	249.4548	410.4887	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	364.0395	233.7036	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	13.91 Call	200	324.1424	208.1952	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	303.7424	484.6952	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	284.9005	182.6221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	354.5005	549.1221	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.01 Put	50,000	360.5433	556.4719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	265.5966	169.7346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	430.1279	639.6558	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	214.5178	136.1415	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	202.5090	128.3475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	191.1275	120.9978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	167.6897	106.1232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	138.6433	88.5959	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	708.2433	955.0959	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	103.7612	67.4987	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	96.8338	63.1411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	85.5885	56.0708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	71.7810	47.3894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	68.9561	45.6117	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	46.6303	31.2521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	40.0845	27.0350	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	33.3249	22.6729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	25.3842	17.5124	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	8.3314	8.1264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	17.1755	19.0630	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	18.5334	20.7335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	25.0031	28.8175	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	26.1343	30.2475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	29.3806	34.3757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	31.1378	36.6230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	33.4679	39.6157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	39.1588	46.9746	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	48.3260	58.9442	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1687.9741	1408.4666	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	91.9574	127.5435	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1467.2309	1205.7109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	127.3237	175.8475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	158.5820	217.4794	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1148.6397	916.7539	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	197.7725	274.5996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	937.8118	745.4376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	907.3283	719.7424	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	323.9086	444.7731	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	13.76 Call	10,000	787.9223	620.3237	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	696.4017	546.5680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,250	668.0406	524.3423	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	577.7980	453.7641	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	540.1844	423.8153	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	475.5738	372.7477	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	447.8833	351.1176	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	416.3922	326.7862	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	402.8876	316.3869	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	336.6481	264.9796	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	290.2497	228.8596	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	218.7363	173.1089	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	146.4371	117.1899	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	129.6507	109.0342	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	31.3932	21.0754	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	79.9608	93.8724	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	174.0635	226.9165	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	192.8762	253.7901	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	245.7696	320.5406	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1238.8438	1034.9132	0.0000	0.0000	53,633	0.00		
Jun 2016	ZAUS	13.50 Put	545	341.7438	444.4132	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	352.4727	459.1412	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	621.7734	523.3183	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	602.3642	0.0000	0.0000	0.0000	53,633	0.00		
Jun 2016	ZAUS	16.23 Call	750	360.7379	305.8168	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	321.9970	273.8405	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	291.0481	248.3112	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	279.1238	239.9621	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	267.0242	236.3062	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	230.2291	218.0038	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	300.9826	382.1322	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	412.6846	384.2657	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	399.2714	378.9293	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	98.4823	108.0063	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	426.8816	523.0087	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	437.3819	375.6200	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	429.4899	368.6289	0.0000	0.0000	0	0.00		
			<u>1,655,660</u>					<u>269,165.00</u>	<u>0.00</u>	<u>20259267.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,378,367</b>					<b>318,106.00</b>	<b>681,111,740.40</b>	116865651.00	978975231534.00

**Future**

Dec 2015	ZAZW	Future	7,688	1.0883	1.0768	0.0000	0.0000	0	0.00
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<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	ZAZW	Future	1	1.0516	1.0473	0.0000	0	0.00
			<u>7,689</u>				<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>7,689</b>				<b>0.00</b>	<b>0.00</b>
								15710.00
								111111041.00
								15710.00
								111111041.00
		<b>Grand Total</b>	<b>3,623,229</b>				<b>341,267.00</b>	<b>1024174206.80</b>
								<b>156,972,191</b>
								<b>1,373,539,770,500.20</b>