



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Dec 2015	DAEU	15.30 Put	100	333.5358	399.0518	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	332.5266	284.1894	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	917.8720	823.8045	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	870.5407	779.5532	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	22.5090	22.3472	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>
Option										
Sep 2016	DAGB	21.20 Put	12,264	689.9573	745.8901	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	601.7123	573.9937	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					0.00	0.00	190489.00
Option										
Nov 2015	DANZ	9.34 Put	8,000	100.0406	0.0000	0.0000	0.0000	8,000	0.00	
			<u>8,000</u>					<u>8,000.00</u>	<u>0.00</u>	<u>8000.00</u>
		Total	8,000					8,000.00	0.00	8000.00
Future										
Oct 2015	DAUS	Future	0	13.8432	13.8423	0.0000	0.0000	13,360	184,945,152.00	
Nov 2015	DAUS	Future	150	13.8809	13.8734	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.8977	13.8901	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.9001	13.8925	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.9299	13.9225	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.9638	13.9564	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	7	14.0198	14.0124	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	14.0223	14.0148	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	DAUS	Future	272	14.1664	14.1588	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.3941	14.3868	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.6487	14.6431	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8979	14.8936	0.0000	0.0000	0	0.00
			<u>3,747</u>					<u>13,360.00</u>	<u>184,945,152.00</u>
									<u>3438129.00</u>
									<u>34915083984.60</u>

Option

Nov 2015	DAUS	12.72 Call	300	1130.2850	1122.6373	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	851.3312	843.5160	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	16.6374	17.9576	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	208.5616	208.6575	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	58.5616	66.2575	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	74.3929	79.7288	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	3.2579	3.9423	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	5.1634	6.1349	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	181.2280	181.6908	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	43.6646	45.0420	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	11,000	268.2963	267.8317	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.92 Call	11,000	137.0336	138.3233	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	741.8997	734.9850	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	560.3221	556.2054	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	517.9296	514.2770	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	726.9410	720.9149	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	565.6125	561.8862	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	17.8891	20.3741	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	151.1860	159.7531	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	350.7069	351.6029	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	191.8977	194.7960	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0055	0.0440	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0627	0.0869	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	5.3122	6.1585	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	10.2159	11.7720	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	12.9399	14.8620	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	885.0603	879.9419	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	17.3603	19.8419	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	691.0590	687.5810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	682.3793	679.0006	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	34.6793	38.9006	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	614.4647	611.9064	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	46.7647	51.8064	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	533.8201	532.3288	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	376.1985	376.9671	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	326.4689	327.9458	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.85 Call	250	259.9644	262.3202	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.6358	0.6376	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.3739	0.3111	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.8458	0.7002	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	273.6322	275.0393	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	10.2967	13.4624	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	163.9937	169.6185	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	406.1168	406.1203	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	11.7667	11.2919	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1170.6094	1167.3989	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1054.8251	1052.0793	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	210.7912	217.0408	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	317.6819	318.5967	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	155.0749	156.5211	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	309.8620	316.9387	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	395.2285	395.7791	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	10.9289	10.7316	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	186.5945	187.8504	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	615.1083	614.2197	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	17.6542	19.2599	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	247.6714	254.2976	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	323.6942	324.2040	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	188.3569	189.4197	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	217.4782	222.3202	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	444.3103	443.4182	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	344.0413	348.9418	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	376.5201	375.9854	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	22.5954	29.7392	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	278.3157	282.7851	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	334.5901	334.4173	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	226.3772	227.3079	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	510.9514	515.2134	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	357.2911	356.8764	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	30.8857	38.9601	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	303.1627	305.6664	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	336.9032	336.6914	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	250.4530	251.3099	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	41.3651	48.4516	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	327.4514	331.3447	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	337.0950	338.1302	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	268.0629	270.0374	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	73.3348	80.7898	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	477.3582	476.9026	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	50.5755	57.3876	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	347.2375	351.0579	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	339.6639	341.9985	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	293.7383	296.7241	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	58.3556	65.1028	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	362.5910	366.2399	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	338.8298	342.5123	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	310.7586	315.0033	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	164.1290	171.1658	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	630.1954	630.7334	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	65.0092	72.7469	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	376.0733	381.1192	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	353.9822	359.0992	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	347.1754	352.9548	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	379.7491	385.4614	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	367.7031	379.3335	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	365.8157	377.5929	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	494.2345	497.5218	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	407.2755	411.8600	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	71.1615	80.2884	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	387.2868	393.9118	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	393.4082	399.4497	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	390.0112	396.4397	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	75.5650	86.0174	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	394.7793	402.8475	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	434.3997	441.2512	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	433.2564	440.2796	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	81.5525	93.3551	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	408.5151	416.7818	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	463.3581	470.3116	0.0000	0.0000	0	0.00		
			<u>486,566</u>					<u>0.00</u>	<u>0.00</u>	<u>6106553.00</u>	<u>0.00</u>
		Total	490,313					13,360.00	184,945,152.00	9544682.00	34915083984.60
Future											
Dec 2015	EUUS	Future	1,453	1.1063	1.0970	1.1020	1.1020	50	551,000.00		
			<u>1,453</u>					<u>50.00</u>	<u>551,000.00</u>	<u>208396.00</u>	<u>2375505148.00</u>
		Total	1,453					50.00	551,000.00	208396.00	2375505148.00
Future											
Dec 2015	ZAAD	Future	14,883	9.8875	9.8527	9.8852	9.8615	510	5,029,602.00		
Mar 2016	ZAAD	Future	6,610	10.0116	9.9763	9.9764	9.9742	500	4,987,650.00		

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Jun 2016	ZAAD	Future	250	10.1369	10.1016	10.0897	10.0897	250	2,522,425.00	
Sep 2016	ZAAD	Future	500	10.2803	10.2456	10.2406	10.1086	250	2,546,950.00	
			<u>22,243</u>					<u>1,510.00</u>	<u>15,086,627.00</u>	<u>2663888.00</u>
Option										<u>21352594650.20</u>
Dec 2015	ZAAD	9.30 Put	201	19.3850	22.9067	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	353.8174	329.8838	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	72.5921	66.5832	0.0000	0.0000	0	0.00	
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31177.00</u>
	Total		22,846					1,510.00	15,086,627.00	2695065.00
										<u>21352594650.20</u>
Future										
Dec 2015	ZACR	Future	25,268	2.1954	2.1832	0.0000	0.0000	0	0.00	
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	<u>31461.00</u>
	Total		25,268					0.00	0.00	31461.00
										<u>635246514.00</u>
Future										
Dec 2015	ZAEU	Future	84,085	15.4186	15.2820	15.4264	15.2959	2,157	33,088,143.40	
Mar 2016	ZAEU	Future	28,077	15.7131	15.5738	15.6789	15.5875	1,200	18,757,420.00	
Jun 2016	ZAEU	Future	39	16.0071	15.8655	15.9278	15.9278	250	3,981,950.00	
Sep 2016	ZAEU	Future	500	16.3412	16.1985	16.2581	16.2532	250	4,064,035.00	
Dec 2016	ZAEU	Future	3,000	16.6648	16.5203	0.0000	0.0000	0	0.00	
			<u>115,701</u>					<u>3,857.00</u>	<u>59,891,548.40</u>	<u>7407540.00</u>
										<u>95056514105.70</u>
Option										
Dec 2015	ZAEU	13.05 Put	6,877	2.8794	3.5927	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	9.2404	13.6425	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	10.7895	15.9166	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	15.9656	23.3846	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	33.7915	48.4181	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	182.8342	236.8347	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	214.3145	178.0721	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	77.5600	64.5850	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	27.5497	31.8219	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	33.6136	38.7634	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	76.2053	87.2529	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	94.4010	108.7668	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	197.1511	228.9131	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1093.1255	1000.8453	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	301.5581	350.7240	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	475.0296	538.8025	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	562.8988	508.9485	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	545.1518	492.6711	0.0000	0.0000	0	0.00	

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Mar 2016	ZAEU	16.15 Call	24,000	495.1310	446.8733	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	449.6762	405.3597	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	166.2449	188.1783	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	889.0811	826.4839	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4049722.00
		Total	453,921					3,857.00	59,891,548.40	11457262.00
										95056514105.70
Future										
Dec 2015	ZAFR	Future	7,272	14.1380	14.0841	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,709	14.4326	14.3787	0.0000	0.0000	0	0.00	
			8,981					0.00	0.00	467391.00
		Total	8,981					0.00	0.00	467391.00
										4401130434.80
Future										
Dec 2015	ZAGB	Future	37,489	21.4527	21.2959	21.4262	21.2940	2,005	42,809,208.30	
Mar 2016	ZAGB	Future	6,341	21.8106	21.6510	21.7699	21.7005	4,220	91,488,403.00	
Jun 2016	ZAGB	Future	0	22.1623	22.0007	22.0638	22.0625	400	8,825,260.00	
Sep 2016	ZAGB	Future	200	22.5551	22.3927	22.5027	21.9942	400	8,961,630.00	
			44,030					7,025.00	152,084,501.30	5171302.00
										78519620696.00
Option										
Dec 2015	ZAGB	17.87 Put	830	4.9122	6.0911	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2075.8072	1927.2016	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1510.5050	1372.2891	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	68.9629	90.6145	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	80.8910	105.7063	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1216.0314	1090.5061	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	184.3962	237.7108	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	872.8234	770.3427	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	201.9525	258.2961	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	344.7724	421.4376	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	516.2095	445.6461	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	444.4599	384.9990	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	323.6027	278.5520	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	68.3817	57.5228	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1428450.00
		Total	143,710					7,025.00	152,084,501.30	6599752.00
										78519620696.00
Future										
Dec 2015	ZAJY	Future	8,134	0.1158	0.1152	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,139	0.1180	0.1174	0.0000	0.0000	0	0.00	
			9,273					0.00	0.00	674488.00
										6903878504.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
		Total	9,273					0.00	0.00	674488.00	6903878504.10	
Future												
	Dec 2015	ZAKS	Future	1,960	0.1353	0.1358	0.0000	0.0000	0	0.00		
				<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	8361.00	102959970.00
			Total	1,960					0.00	0.00	8361.00	102959970.00
Future												
	Dec 2015	ZANN	Future	28,268	0.0680	0.0677	0.0000	0.0000	0	0.00		
				<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	981344.00	5534415960.00
			Total	28,268					0.00	0.00	981344.00	5534415960.00
Future												
	Mar 2016	ZASD	Future	1,470	10.0778	10.0432	0.0000	0.0000	678	6,826,443.00		
				<u>1,470</u>					<u>678.00</u>	<u>6,826,443.00</u>	1414.00	14163083.00
			Total	1,470					678.00	6,826,443.00	1414.00	14163083.00
Future												
	Dec 2015	ZAUM	Future	625	13.9377	13.9304	13.9424	13.8702	85	118,241,390.00		
	Mar 2016	ZAUM	Future	182	14.1739	14.1663	14.1885	14.1099	39	55,232,720.00		
	Jun 2016	ZAUM	Future	154	14.4043	14.3971	14.4017	14.3820	12	17,275,000.00		
	Sep 2016	ZAUM	Future	15	14.6593	14.6538	0.0000	0.0000	0	0.00		
				<u>976</u>					<u>136.00</u>	<u>190,749,110.00</u>	108269.00	113060184940.00
			Total	976					136.00	190,749,110.00	112792.00	113060184940.00
Future												
	Dec 2015	ZAUS	Future	598,428	13.9377	13.9304	13.9550	13.8729	26,518	368,907,115.10		
	Mar 2016	ZAUS	Future	84,795	14.1739	14.1663	14.1821	14.1095	3,413	48,305,044.10		
	Jun 2016	ZAUS	Future	32,026	14.4043	14.3971	14.3955	14.3814	1,300	18,702,870.00		
	Sep 2016	ZAUS	Future	6,849	14.6593	14.6538	14.6478	14.6478	500	7,323,900.00		
	Dec 2016	ZAUS	Future	510	14.9124	14.9081	14.8846	14.8846	500	7,442,300.00		
				<u>722,608</u>					<u>32,231.00</u>	<u>450,681,229.20</u>	96638615.00	979425912763.20
Option												
	Dec 2015	ZAUS	10.95 Call	4,331	2987.9757	2980.6262	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	10.95 Put	8,917	0.2757	0.2262	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.00 Call	1,177	2938.0187	2930.6624	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.20 Call	39,222	2738.2392	2730.8564	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.40 Call	1,197	2538.4917	2531.1172	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.60 Put	800	1.1684	1.1282	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.61 Put	580	1.1915	1.1541	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.75 Put	20,000	1.5706	1.5861	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	11.80 Put	1,100	1.7349	1.7771	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	2.1195	2.2319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	2.5943	2.8042	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1791.2267	1784.3528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	3.7522	4.2342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1741.6109	1734.8331	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1445.0602	1439.2395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	8.4842	10.2449	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1376.4759	1370.9738	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1366.7765	1361.3124	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1347.4052	1342.0183	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	13.4613	15.7900	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	16.2812	18.8813	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	16.7981	19.4451	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1156.1354	1151.6243	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	18.4354	21.2243	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	21.4721	24.5064	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1062.6305	1058.6178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	24.9305	28.2178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	970.9939	967.5062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	33.2939	37.1062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	38.2971	42.3771	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	881.6165	878.6654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	794.9214	792.5037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	57.2214	62.1037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	752.7277	750.5705	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	728.5982	726.6783	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	704.8461	703.1645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	697.0161	695.4129	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	88.4328	94.4452	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	650.9629	649.8297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	635.9759	634.9988	0.0000	0.0000	300	0.00
Dec 2015	ZAUS	13.40 Put	1,000	98.2759	104.5988	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	13.44 Call	39,222	606.5675	605.8936	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	563.9030	563.6738	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	126.2030	133.2738	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	550.0782	549.9907	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	503.2840	503.6776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	496.8043	497.2645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	159.1043	166.8645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	166.3026	174.1901	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	169.9791	177.9308	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.64 Put	10,000	173.7080	181.7213	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	177.4893	185.5651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	459.0232	459.8607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	189.1509	197.4055	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	423.1394	424.3209	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	205.4394	213.9209	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	240.5635	249.4548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	362.3126	364.0395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	259.4009	0.0000	0.0000	0.0000	13,360	0.00
Dec 2015	ZAUS	13.91 Call	200	322.0963	324.1424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	294.3963	303.7424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	282.5699	284.9005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	344.8699	354.5005	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.01 Put	50,000	350.8859	360.5433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	266.9289	0.0000	0.0000	0.0000	26,720	0.00
Dec 2015	ZAUS	14.05 Call	1,700	263.1421	265.5966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	420.2412	430.1279	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	211.8337	214.5178	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.24 Call	250	199.7954	202.5090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	188.3961	191.1275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	164.9560	167.6897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	135.9813	138.6433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	698.2813	708.2433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	101.3045	103.7612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	94.4283	96.8338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	83.2842	85.5885	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	69.6392	71.7810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	66.8521	68.9561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	44.9148	46.6303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	38.4371	40.0845	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	31.7126	33.3249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	23.8635	25.3842	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	6.9011	8.3314	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	13.5800	17.1755	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	14.8102	18.5334	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	20.7922	25.0031	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	21.8555	26.1343	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	24.9312	29.3806	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	26.6084	31.1378	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	28.8465	33.4679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	34.3645	39.1588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	43.3816	48.3260	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	12.55 Call	12,000	1690.7239	1687.9741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	87.5272	91.9574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1470.3394	1467.2309	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	122.5964	127.3237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	153.7085	158.5820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1151.3187	1148.6397	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	192.8458	197.7725	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	940.4591	937.8118	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	909.8838	907.3283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	318.7233	323.9086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	790.1459	787.9223	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	698.4237	696.4017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	670.0093	668.0406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	579.5129	577.7980	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	541.6556	540.1844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	476.6266	475.5738	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	448.7583	447.8833	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	417.0636	416.3922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	403.4730	402.8876	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	336.7231	336.6481	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	289.9282	290.2497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	217.8030	218.7363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	144.9248	146.4371	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	128.0342	129.6507	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	29.5129	31.3932	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	72.5809	79.9608	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	168.7516	174.0635	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	187.8582	192.8762	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	241.0695	245.7696	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1242.2189	1238.8438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	337.9189	341.7438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	348.7572	352.4727	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	623.6890	621.7734	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	604.0879	602.3642	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	359.3234	360.7379	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	320.0401	321.9970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	288.6616	291.0481	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	276.5724	279.1238	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	264.3050	267.0242	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	224.8258	230.2291	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	293.9624	300.9826	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	408.2501	412.6846	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	17.70 Call	10,000	394.4417	399.2714	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	87.9417	98.4823	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	418.8308	426.8816	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	431.2137	437.3819	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	423.3700	429.4899	0.0000	0.0000	0	0.00	
			<u>1,683,380</u>					<u>43,380.00</u>	<u>0.00</u>	<u>20302647.00</u>
		Total	2,405,988					75,611.00	450,681,229.20	116941262.00 979425912763.20
Future										
Dec 2015	ZAZW	Future	7,688	1.0878	1.0883	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0518	1.0516	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>
		Total	7,689					0.00	0.00	15710.00 111111041.00
Grand Total			3,636,846					110,227.00	1060815610.90	157,574,418
										1,374,600,586,111.10