



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	495.0108	730.0863	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	84.1108	44.0863	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	990.1850	1217.0585	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	944.8772	1164.6534	0.0000	0.0000	0	0.00
				<u>4,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	4,000					0.00	0.00
										<u>1,000.00</u>
										<u>0.00</u>
Option										
	Sep 2016	DAGB	21.20 Put	12,264	909.2274	915.0514	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	770.2998	777.5706	0.0000	0.0000	0	0.00
				<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
			Total	24,528					0.00	0.00
										<u>12,264.00</u>
										<u>0.00</u>
Option										
	Oct 2015	DANZ	8.90 Put	12,000	108.0796	111.1829	0.0000	0.0000	0	0.00
				<u>12,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	12,000					0.00	0.00
										<u>12,000.00</u>
										<u>0.00</u>
Future										
	Oct 2015	DAUS	Future	2,726	13.6386	13.8025	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	1,000	13.6406	13.8045	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	600	13.6548	13.8196	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	351	13.6743	13.8396	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.7414	13.9078	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.7723	13.9392	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.8054	13.9729	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	2,650	13.8633	14.0321	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	14.0056	14.1778	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	14.2308	14.4099	0.0000	0.0000	0	0.00
	Sep 2016	DAUS	Future	259	14.4844	14.6756	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 2016	DAUS	Future	251	14.7416	14.9329	0.0000	0.0000	0	0.00
			<u>9,149</u>					<u>0.00</u>	<u>0.00</u>
								<u>3,406,571.00</u>	<u>34,484,631,807.60</u>
Option									
Oct 2015	DAUS	13.55 Call	3,000	98.8656	254.3221	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.77 Call	3,000	26.7889	104.0239	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	15.3533	60.0431	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.05 Call	3,000	20.6616	63.5159	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	3,000	49.6828	112.0684	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	394.9565	543.1322	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	300.9723	437.8020	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0186	0.0396	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0484	0.0807	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	283.6726	405.3543	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.6474	0.9043	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	357.1040	276.7459	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	129.8484	202.5063	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	987.7721	1149.9035	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	729.9493	887.3712	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	263.0838	0.0000	0.0000	0.0000	600	0.00
Nov 2015	DAUS	13.70 Put	300	269.1838	0.0000	0.0000	0.0000	600	0.00
Nov 2015	DAUS	13.00 Put	10,000	44.2772	34.6544	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	71.0086	52.1864	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	246.0529	340.3173	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	126.2726	185.5754	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	660.4314	805.8584	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	650.5228	794.0970	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	92.9229	72.3063	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	341.1881	279.0210	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	368.8093	479.9184	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	251.6248	335.3212	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.4346	0.4704	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.9737	1.0069	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	25.6268	21.0368	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	47.7759	39.1420	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	58.9092	48.2581	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	787.0115	939.7614	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	75.6115	61.9614	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	631.1526	769.7315	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	624.2749	762.2986	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	132.8749	104.4986	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	571.0148	704.4008	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	159.6148	126.6008	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.43 Call	5,000	508.8888	636.0746	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	389.6738	502.0817	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	352.1421	458.9447	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	304.2029	399.7074	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	14.9810	20.5603	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.6309	1.7342	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.8734	2.9469	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	311.2249	393.5712	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	41.1581	49.7504	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	18.6442	16.5602	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1070.8076	1220.7317	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	966.4960	1112.4430	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	327.3275	280.7061	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	354.4114	430.5735	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	205.6218	253.3531	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	17.2965	16.0446	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	235.5755	285.4719	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	608.1016	712.4980	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	29.0577	27.0132	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	358.5904	310.9799	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	362.8805	431.4939	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	236.4396	283.9203	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	305.1184	270.8116	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	470.5015	549.9927	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	466.0099	410.8597	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	412.0012	481.4858	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	40.7405	38.3715	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	384.4465	336.3477	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	375.0924	437.5923	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	272.8910	320.1375	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	654.9969	588.0487	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	397.2603	459.0293	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	50.9648	47.3039	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	405.5003	361.5223	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	378.0906	436.6831	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	296.0252	342.5748	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	62.0542	57.1363	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	424.3843	383.9255	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	381.9950	436.6117	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	316.5214	361.4070	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	102.2493	94.5496	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	513.6842	582.8563	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	71.7792	65.7691	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	441.9192	400.7626	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	389.2149	440.3082	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	345.7741	390.5804	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	80.6339	72.9563	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	460.6051	414.5370	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	394.7130	442.5783	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	380.8202	409.0349	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	211.0750	194.7716	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	667.0195	744.8230	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	90.2537	80.4042	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	476.1330	426.6166	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	423.0132	459.5074	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	418.4180	453.1409	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	480.2636	429.7336	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	443.7665	473.6112	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	442.4600	471.8386	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	612.8031	553.7437	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	463.4194	515.1995	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	99.2186	87.2630	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	489.1638	436.1851	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	473.9823	502.5471	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	472.0662	499.6423	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	103.7828	92.6015	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	499.8459	449.0962	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	511.2576	539.2675	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	510.6358	538.1689	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	108.5283	99.2488	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	510.5982	461.1302	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	509.0152	572.4497	0.0000	0.0000	0	0.00		
			<u>495,886</u>					<u>1,200.00</u>	<u>0.00</u>	<u>6,027,553.00</u>	<u>0.00</u>
		Total	505,035					1,200.00	0.00	9,434,124.00	34,484,631,807.60
Future											
Dec 2015	EUUS	Future	95	1.1224	1.1289	1.1240	1.1240	25	281,225.00		
			<u>95</u>					<u>25.00</u>	<u>281,225.00</u>	<u>206,127.00</u>	<u>2,350,638,880.00</u>
		Total	95					25.00	281,225.00	206,127.00	2,350,638,880.00
Future											
Dec 2015	ZAAD	Future	9,683	9.7218	9.7774	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	4,784	9.8415	9.8989	0.0000	0.0000	63	617,601.60		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			14,467					63.00	617,601.60	2,644,402.00	21,161,038,874.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	43.5254	39.8280	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	252.1840	298.5514	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	62.7860	81.0872	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31,177.00	0.00	
	Total		15,070					63.00	617,601.60	2,675,579.00	21,161,038,874.10	
Future												
	Dec 2015	ZACR	Future	25,110	2.1549	2.1752	0.0000	0.0000	0	0.00		
			25,110					0.00	0.00	31,303.00	631,930,594.00	
	Total		25,110					0.00	0.00	31,303.00	631,930,594.00	
Future												
	Dec 2015	ZAEU	Future	81,389	15.4671	15.7452	15.5589	15.4406	8,264	128,438,756.80		
	Mar 2016	ZAEU	Future	28,132	15.7594	16.0459	15.7598	15.7598	35	551,614.00		
	Jun 2016	ZAEU	Future	250	16.0499	16.3461	0.0000	0.0000	0	0.00		
			109,771					8,299.00	128,990,370.80	7,292,035.00	93,280,348,004.70	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	6.3326	5.1365	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	23.3042	18.9193	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	25.2810	20.5025	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	34.5164	25.2492	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	62.6353	41.5197	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	245.6201	172.0245	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	331.0901	460.7151	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	165.8040	239.5864	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	29.2040	23.4978	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	35.7153	28.8340	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	81.1905	66.3220	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	100.4561	82.2755	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	207.2443	162.3935	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1153.1776	1381.3310	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	314.1461	252.3593	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	497.7169	396.4574	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	641.6045	789.8871	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	575.3059	711.2326	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	530.5786	658.0533	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	178.9864	150.5058	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	958.1532	1125.1865	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4,048,422.00	0.00	

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Total			447,341					8,299.00	128,990,370.80	11,340,457.00	93,280,348,004.70	
Future												
	Dec 2015	ZAFR	Future	7,276	14.1582	14.4165	0.0000	0.0000	0	0.00		
	Mar 2016	ZAFR	Future	1,611	14.4556	14.7219	0.0000	0.0000	40	571,700.00		
			8,887					40.00	571,700.00	467,278.00	4,399,522,599.80	
Total			8,887					40.00	571,700.00	467,278.00	4,399,522,599.80	
Future												
	Dec 2015	ZAGB	Future	32,973	20.8966	21.1965	21.0300	20.8055	1,572	32,880,635.80		
	Mar 2016	ZAGB	Future	3,208	21.2425	21.5512	21.3034	21.2027	65	1,381,183.50		
			36,181					1,637.00	34,261,819.30	5,141,370.00	77,887,238,886.00	
Option												
	Dec 2015	ZAGB	17.87 Put	830	14.6342	13.8402	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1595.5509	1869.5142	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1125.6346	1369.6342	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	266.4963	201.6197	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	304.2104	231.9990	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	907.9461	1129.2230	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	527.3517	420.1253	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	664.0158	855.2806	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	557.8686	446.4121	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	789.3142	640.2159	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	435.9395	575.9200	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	390.8594	520.4753	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	309.2974	418.5292	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	111.5250	162.3400	0.0000	0.0000	0	0.00		
			99,680					0.00	0.00	1,428,450.00	0.00	
Total			135,861					1,637.00	34,261,819.30	6,569,820.00	77,887,238,886.00	
Future												
	Dec 2015	ZAJY	Future	8,134	0.1147	0.1171	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	136	0.1169	0.1194	0.0000	0.0000	30	349,500.00		
			8,270					30.00	349,500.00	673,485.00	6,892,101,962.10	
Total			8,270					30.00	349,500.00	673,485.00	6,892,101,962.10	
Future												
	Dec 2015	ZAKS	Future	1,960	0.1317	0.1323	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	6,421.00	80,140,720.00	
Total			1,960					0.00	0.00	6,421.00	80,140,720.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	ZANN	Future	28,268	0.0671	0.0682	0.0000	0.0000	0	0.00		
			<u>28,268</u>					0.00	0.00	981,344.00	5,534,415,960.00
		Total	28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
Mar 2016	ZASD	Future	720	9.7988	9.8538	0.0000	0.0000	0	0.00		
			<u>720</u>					0.00	0.00	720.00	7,179,840.00
		Total	720					0.00	0.00	720.00	7,179,840.00
Future											
Dec 2015	ZAUM	Future	562	13.7799	13.9470	13.8306	13.7325	112	154,435,350.00		
Mar 2016	ZAUM	Future	192	14.0129	14.1853	14.0205	13.9718	27	37,774,830.00		
Jun 2016	ZAUM	Future	119	14.2409	14.4203	0.0000	0.0000	0	0.00		
			<u>873</u>					139.00	192,210,180.00	105,497.00	109,266,532,370.00
		Total	873					139.00	192,210,180.00	110,020.00	109,266,532,370.00
Future											
Dec 2015	ZAUS	Future	742,000	13.7799	13.9470	13.8300	13.7015	139,449	1,923,887,175.60		
Mar 2016	ZAUS	Future	68,399	14.0129	14.1853	14.0319	13.9434	9,578	133,956,347.00		
Jun 2016	ZAUS	Future	29,726	14.2409	14.4203	14.1728	14.1726	215	3,047,139.00		
Sep 2016	ZAUS	Future	3,124	14.4949	14.6866	0.0000	0.0000	0	0.00		
			<u>843,249</u>					149,242.00	2,060,890,661.60	95,537,343.00	964,471,466,043.10
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2831.3741	2998.5483	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.4741	1.5483	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2781.5009	2948.6716	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2582.1675	2749.3094	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2383.2760	2550.3427	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	5.0127	4.8283	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	5.1124	4.9177	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	6.7304	6.3541	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	7.4228	6.9616	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	9.0233	8.3537	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	10.9611	10.0194	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1644.5551	1810.1504	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	15.5282	13.8834	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1596.0383	1761.3946	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1308.5423	1471.6919	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	32.3939	27.7453	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1243.2034	1405.4910	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1234.1332	1396.2537	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	12.60 Call	30,000	1216.0544	1377.8275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	47.0916	39.7655	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	54.8065	46.0581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	56.1829	47.1796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1040.3718	1197.6761	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	60.4718	50.6761	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	68.1768	56.9552	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	956.5115	1110.8310	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	76.6115	63.8310	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	875.7139	1026.5031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	95.8139	79.5031	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.05 Put	20,000	106.6550	88.3699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	798.2699	944.9654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	130.9869	108.3247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	724.4373	866.4754	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	144.5373	119.4754	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	688.9598	828.4597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	159.0598	131.4597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	669.4298	807.1885	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	650.3079	786.2817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	199.4502	165.2600	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	607.2880	738.9419	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	595.4060	725.7902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	215.5060	178.7902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	572.1889	699.9857	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	538.7164	662.5361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	258.8164	215.5361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	527.9186	650.3891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	491.5145	609.1889	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	486.4896	603.4708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	306.5896	256.4708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	316.6673	265.1594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	321.7718	269.5661	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	326.9192	274.0118	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	332.1069	278.5012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	457.2395	570.0319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	347.9289	292.2169	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	429.5119	538.0761	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	369.6119	311.0761	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	414.9382	350.7401	0.0000	0.0000	1,200	0.00
Dec 2015	ZAUS	13.83 Call	1,260	382.4899	483.2707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	351.2509	446.4062	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.91 Put	200	481.3509	409.4062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	319.8233	408.9765	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	546.6849	468.1036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	303.9724	389.9699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	623.2392	537.8254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	261.1552	338.0814	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	250.8538	325.4682	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	240.9860	313.3398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	220.2908	287.7437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	193.7719	254.6032	0.0000	0.0000	50,000	0.00
Dec 2015	ZAUS	14.50 Put	201	913.8719	807.6032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	159.8763	211.6706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	152.6400	202.4291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	140.5781	186.9469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	125.1271	166.9708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	121.8616	162.7278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	94.4034	126.7320	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	85.3919	114.9876	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	75.3879	102.0340	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	62.7494	85.5350	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	12.1280	12.2292	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	24.5809	23.0268	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	26.4802	24.8157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	35.4630	33.2650	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	37.0222	34.7310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	41.4852	38.9211	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	43.8901	41.1788	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	47.0709	44.1609	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	54.7969	51.3971	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	67.1267	62.9192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1560.8910	1726.9412	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	131.1066	116.0031	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1356.8275	1510.0568	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	179.7898	157.4196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	221.3601	195.5306	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1065.2802	1209.4024	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	272.2886	242.4932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	861.6672	982.9767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	438.9094	384.5353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	761.0607	873.7886	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	684.7297	790.2823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	585.9623	680.9692	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.31 Call	43,156	553.6665	644.7017	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	497.9855	581.8032	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	474.0060	554.5689	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	434.8404	509.8803	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	375.7887	441.9564	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	333.3595	392.7403	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	264.7228	313.6124	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	191.3630	226.7646	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	173.5818	205.5183	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	49.8232	64.5778	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	101.0665	93.0269	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	223.1844	201.1567	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	250.0046	222.7510	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	316.5284	283.5804	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	434.3420	392.1944	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	447.3080	404.2050	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	645.5788	729.3922	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	405.5080	460.5381	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	368.5596	418.4620	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	338.7154	384.3494	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	327.1297	371.0735	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	315.3190	357.5222	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	293.4905	316.0773	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	466.4327	497.8908	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	115.1241	103.4270	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	518.0999	470.5762	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	478.4424	539.5192	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	470.3923	530.7736	0.0000	0.0000	0	0.00		
			<u>1,566,934</u>					<u>51,700.00</u>	<u>0.00</u>	<u>19,945,802.00</u>	<u>0.00</u>
	Total		2,410,183					200,942.00	2,060,890,661.60	115,483,145.00	964,471,466,043.10
Future											
Dec 2015	ZAZW	Future	7,688	1.0945	1.1153	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0661	1.0875	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15,710.00</u>	<u>111,111,041.00</u>
	Total		7,689					0.00	0.00	15,710.00	111,111,041.00
Grand Total			3,635,890					212,375.00	2,418,173,058.30	155,821,369	1,352,750,519,711.30