



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	514.3666	495.0108	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	75.2666	84.1108	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	1012.5078	990.1850	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	966.4655	944.8772	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	907.2808	909.2274	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	767.8723	770.2998	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	100.8641	108.0796	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	0	13.5959	13.6287	0.0000	0.0000	3,000	40,787,700.00
	Oct 2015	DAUS	Future	2,726	13.6077	13.6386	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	1,000	13.6097	13.6406	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	600	13.6234	13.6548	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	351	13.6429	13.6743	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.7098	13.7414	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.7404	13.7723	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.7736	13.8054	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	2,650	13.8318	13.8633	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	13.9737	14.0056	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	14.1979	14.2308	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>
Sep 2016	DAUS	Future	259	14.4509	14.4844	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.7078	14.7416	0.0000	0.0000	0	0.00
			<u>9,149</u>					<u>3,000.00</u>	<u>40,787,700.00</u>
									<u>3,409,571.00</u>
									<u>34,525,419,507.60</u>
Option									
Oct 2015	DAUS	13.77 Call	3,000	12.9625	26.7889	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	10.8540	15.3533	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.05 Call	3,000	14.6916	20.6616	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	3,000	44.4285	49.6828	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	371.1035	394.9565	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	282.9318	300.9723	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0219	0.0186	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0618	0.0484	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	267.5349	283.6726	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.7191	0.6474	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	379.6391	357.1040	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	122.8582	129.8484	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	958.4985	987.7721	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	704.9001	729.9493	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	250.7224	263.0838	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	288.2224	269.1838	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	50.5697	44.2772	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	79.5299	71.0086	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	234.8825	246.0529	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	120.7940	126.2726	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	638.2860	660.4314	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	470.1454	0.0000	0.0000	0.0000	15,000	0.00
Nov 2015	DAUS	13.17 Call	6,000	628.7752	650.5228	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	102.4536	92.9229	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	360.0625	341.1881	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	355.0718	368.8093	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	242.0534	251.6248	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.4672	0.4346	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.0142	0.9737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	29.9349	25.6268	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	53.7404	47.7759	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	65.5159	58.9092	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	763.8491	787.0115	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	84.0491	75.6115	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	611.3494	631.1526	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	604.5999	624.2749	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	144.7999	132.8749	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	552.3460	571.0148	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.33 Put	201	172.5460	159.6148	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	491.4289	508.8888	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	374.6498	389.6738	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	338.8857	352.1421	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	293.0627	304.2029	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	16.3435	14.9810	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.6865	1.6309	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.0247	2.8734	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	302.3683	311.2249	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	40.2544	41.1581	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	20.4152	18.6442	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1049.9916	1070.8076	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	946.9073	966.4960	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	345.3945	327.3275	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	347.2443	354.4114	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	200.5788	205.6218	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	19.7981	17.2965	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	230.9189	235.5755	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	598.4177	608.1016	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	32.6877	29.0577	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	379.4414	358.5904	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	357.0042	362.8805	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	232.1933	236.4396	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	323.7568	305.1184	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	464.3138	470.5015	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	488.2739	466.0099	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	406.7255	412.0012	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	46.0686	40.7405	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	406.0490	384.4465	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	370.4885	375.0924	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	269.3626	272.8910	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	677.6293	654.9969	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	391.9433	397.2603	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	55.5521	50.9648	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	424.1607	405.5003	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	372.1158	378.0906	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	291.0049	296.0252	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	64.6209	62.0542	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	441.2397	424.3843	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	373.5884	381.9950	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	309.0234	316.5214	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	105.6322	102.2493	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	503.0455	513.6842	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	71.7198	71.7792	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	454.9404	441.9192	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	378.6365	389.2149	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	335.6959	345.7741	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	79.3109	80.6339	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	472.6647	460.6051	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	383.4649	394.7130	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	372.4800	380.8202	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	212.5497	211.0750	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	654.2639	667.0195	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	87.7741	90.2537	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	489.5881	476.1330	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	413.8175	423.0132	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	408.7596	418.4180	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	494.0309	480.2636	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	434.1288	443.7665	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	432.6835	442.4600	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	631.2781	612.8031	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	451.1546	463.4194	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	94.2411	99.2186	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	503.8811	489.1638	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	458.5958	473.9823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	456.1755	472.0662	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	99.9847	103.7828	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	514.7727	499.8459	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	498.6382	511.2576	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	497.7984	510.6358	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	105.9281	108.5283	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	526.3534	510.5982	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	490.3572	509.0152	0.0000	0.0000	0	0.00		
			<u>500,386</u>					<u>15,000.00</u>	<u>0.00</u>	<u>6,042,553.00</u>	<u>0.00</u>
	Total		509,535					18,000.00	40,787,700.00	9,452,124.00	34,525,419,507.60
Future											
Dec 2015	EUUS	Future	95	1.1271	1.1224	0.0000	0.0000	0	0.00		
			<u>95</u>					<u>0.00</u>	<u>0.00</u>	<u>206,127.00</u>	<u>2,350,638,880.00</u>
	Total		95					0.00	0.00	206,127.00	2,350,638,880.00
Future											
Dec 2015	ZAAD	Future	9,703	9.7762	9.7218	9.8000	9.7784	20	195,784.00		
Mar 2016	ZAAD	Future	4,784	9.8959	9.8415	0.0000	0.0000	200	1,986,960.00		

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			14,487					220.00	2,182,744.00	2,644,622.00	21,163,221,618.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	35.5455	43.5254	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	286.7820	252.1840	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	71.4019	62.7860	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31,177.00	0.00	
	Total		15,090					220.00	2,182,744.00	2,675,799.00	21,163,221,618.10	
Future												
	Dec 2015	ZACR	Future	25,110	2.1504	2.1549	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	80,496	15.4950	15.4671	15.5553	15.4903	10,724	166,449,819.30		
	Mar 2016	ZAEU	Future	28,132	15.7882	15.7594	15.8800	15.8800	65	1,030,125.20		
	Jun 2016	ZAEU	Future	250	16.0774	16.0499	0.0000	0.0000	0	0.00		
			108,878					10,789.00	167,479,944.50	7,302,824.00	93,447,827,949.20	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	6.6119	6.3326	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	25.1191	23.3042	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	27.2709	25.2810	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	35.4914	34.5164	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	62.9369	62.6353	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	238.3244	245.6201	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	341.9711	331.0901	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	170.9558	165.8040	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	30.3249	29.2040	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	36.8587	35.7153	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	81.9407	81.1905	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	100.8842	100.4561	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	204.6824	207.2443	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1176.6604	1153.1776	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	308.1947	314.1461	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	486.7040	497.7169	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	652.4495	641.6045	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	584.2764	575.3059	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	538.2328	530.5786	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	170.6385	178.9864	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	970.0793	958.1532	0.0000	0.0000	0	0.00		
			337,570					0.00	0.00	4,048,422.00	0.00	

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Total			446,448					10,789.00	167,479,944.50	11,351,246.00	93,447,827,949.20
Future											
Dec 2015	ZAFR	Future	7,276	14.2260	14.1582	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,611	14.5237	14.4556	0.0000	0.0000	0	0.00		
			<u>8,887</u>					<u>0.00</u>	<u>0.00</u>	<u>467,278.00</u>	<u>4,399,522,599.80</u>
Total			8,887					0.00	0.00	467,278.00	4,399,522,599.80
Future											
Dec 2015	ZAGB	Future	33,481	20.9028	20.8966	21.0233	20.9240	551	11,550,227.70		
Mar 2016	ZAGB	Future	3,208	21.2498	21.2425	0.0000	0.0000	0	0.00		
			<u>36,689</u>					<u>551.00</u>	<u>11,550,227.70</u>	<u>5,141,921.00</u>	<u>77,898,789,113.70</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	12.7564	14.6342	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1593.5690	1595.5509	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1119.8539	1125.6346	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	253.8572	266.4963	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	291.0286	304.2104	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	900.5283	907.9461	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	512.5474	527.3517	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	655.3814	664.0158	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	542.9809	557.8686	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	774.3747	789.3142	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	427.3673	435.9395	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	382.5363	390.8594	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	301.6902	309.2974	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	106.2210	111.5250	0.0000	0.0000	0	0.00		
			<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1,428,450.00</u>	<u>0.00</u>
Total			136,369					551.00	11,550,227.70	6,570,371.00	77,898,789,113.70
Future											
Dec 2015	ZAJY	Future	8,134	0.1145	0.1147	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	136	0.1167	0.1169	0.0000	0.0000	0	0.00		
			<u>8,270</u>					<u>0.00</u>	<u>0.00</u>	<u>673,485.00</u>	<u>6,892,101,962.10</u>
Total			8,270					0.00	0.00	673,485.00	6,892,101,962.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1317	0.1317	0.0000	0.0000	0	0.00		
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6,421.00</u>	<u>80,140,720.00</u>
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	0.0672	0.0671	0.0000	0.0000	0	0.00
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>
		Total	28,268					0.00	0.00
									981,344.00
									5,534,415,960.00
									981,344.00
									5,534,415,960.00
Future									
Mar 2016	ZASD	Future	720	9.7775	9.7988	0.0000	0.0000	16	156,800.00
			<u>720</u>					<u>16.00</u>	<u>156,800.00</u>
		Total	720					16.00	156,800.00
									736.00
									7,336,640.00
									736.00
									7,336,640.00
Future									
Dec 2015	ZAUM	Future	603	13.7480	13.7799	13.8722	13.7677	269	371,747,110.00
Mar 2016	ZAUM	Future	215	13.9811	14.0129	14.0741	14.0439	91	128,023,930.00
Jun 2016	ZAUM	Future	119	14.2079	14.2409	0.0000	0.0000	0	0.00
			<u>937</u>					<u>360.00</u>	<u>499,771,040.00</u>
		Total	937					360.00	499,771,040.00
									110,380.00
									109,766,303,410.00
									110,380.00
									109,766,303,410.00
Future									
Dec 2015	ZAUS	Future	744,859	13.7480	13.7799	13.8786	13.7446	42,623	588,205,725.30
Mar 2016	ZAUS	Future	70,656	13.9811	14.0129	14.1013	14.0000	10,479	147,422,155.70
Jun 2016	ZAUS	Future	29,726	14.2079	14.2409	14.2486	14.2471	38	541,418.30
Sep 2016	ZAUS	Future	3,124	14.4614	14.4949	0.0000	0.0000	0	0.00
			<u>848,365</u>					<u>53,140.00</u>	<u>736,169,299.30</u>
									95,590,483.00
									965,207,635,342.40
									95,590,483.00
									965,207,635,342.40
Option									
Dec 2015	ZAUS	10.95 Call	4,331	2799.4753	2831.3741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	1.4753	1.4741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2749.5973	2781.5009	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2550.3905	2582.1675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2351.5666	2383.2760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	5.3055	5.0127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	5.4115	5.1124	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	7.1327	6.7304	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	7.8694	7.4228	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	9.5734	9.0233	0.0000	0.0000	344	0.00
Dec 2015	ZAUS	12.00 Put	121,600	11.6369	10.9611	0.0000	0.0000	1,030	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1613.5720	1644.5551	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	16.5019	15.5282	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1565.1517	1596.0383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1280.7678	1308.5423	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	38.1542	32.3939	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1217.1192	1243.2034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1208.1032	1234.1332	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	1190.1326	1216.0544	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	53.5645	47.0916	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	61.5369	54.8065	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	62.9538	56.1829	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1015.3575	1040.3718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	67.3575	60.4718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	75.2319	68.1768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	931.8098	956.5115	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	83.8098	76.6115	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	851.2173	875.7139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	103.2173	95.8139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	114.1184	106.6550	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	775.7976	798.2699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	142.5224	130.9869	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	706.3075	724.4373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	158.3075	144.5373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	673.1693	688.9598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	175.1693	159.0598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	653.8047	669.4298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	634.8343	650.3079	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	216.0888	199.4502	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	592.0977	607.2880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	580.2793	595.4060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	232.2793	215.5060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	557.1711	572.1889	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	523.8117	538.7164	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	275.8117	258.8164	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	513.0366	527.9186	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	476.6789	491.5145	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	471.6553	486.4896	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	323.6553	306.5896	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	333.7345	316.6673	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	338.8370	321.7718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	343.9812	326.9192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	349.1672	332.1069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	442.3923	457.2395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	364.9710	347.9289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	414.6175	429.5119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	386.6175	369.6119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	433.2627	414.9382	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	369.7186	382.4899	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	340.5841	351.2509	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	13.91 Put	200	502.5841	481.3509	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	310.5287	319.8233	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	569.3584	546.6849	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	295.0027	303.9724	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	646.5936	623.2392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	253.0517	261.1552	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	242.9541	250.8538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	233.2803	240.9860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	212.9894	220.2908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	187.2895	193.7719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	939.2895	913.8719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	154.9667	159.8763	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	147.9398	152.6400	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	136.2257	140.5781	0.0000	0.0000	344	0.00
Dec 2015	ZAUS	14.97 Call	8,210	121.2164	125.1271	0.0000	0.0000	344	0.00
Dec 2015	ZAUS	15.00 Call	111,100	118.0428	121.8616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	91.0772	94.4034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	82.3704	85.3919	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	72.9117	75.3879	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	60.9560	62.7494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	14.0168	12.1280	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	28.1610	24.5809	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	30.2679	26.4802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	40.1796	35.4630	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	41.8928	37.0222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	46.7812	41.4852	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	49.4099	43.8901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	52.8797	47.0709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	61.2790	54.7969	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	74.6119	67.1267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1538.7967	1560.8910	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	142.7711	131.1066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1337.3690	1356.8275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	193.8578	179.7898	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	237.1727	221.3601	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1050.4521	1065.2802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	289.9546	272.2886	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	850.0870	861.6672	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	459.7049	438.9094	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	750.8973	761.0607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	675.5504	684.7297	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	578.1551	585.9623	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.31 Call	43,156	546.3042	553.6665	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	491.3440	497.9855	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	467.6616	474.0060	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	428.9659	434.8404	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	370.6077	375.7887	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	328.6282	333.3595	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	260.8430	264.7228	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	188.3808	191.3630	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	170.7955	173.5818	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	49.0693	49.8232	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	103.2218	101.0665	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	232.2153	223.1844	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	259.6175	250.0046	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	327.4348	316.5284	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	447.1473	434.3420	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	461.8617	447.3080	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	632.8227	645.5788	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	395.4345	405.5080	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	359.0458	368.5596	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	329.6642	338.7154	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	318.2612	327.1297	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	307.2102	315.3190	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	287.5093	293.4905	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	456.4680	466.4327	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	113.0167	115.1241	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	532.8387	518.0999	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	461.5800	478.4424	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	453.7038	470.3923	0.0000	0.0000	0	0.00		
			<u>1,566,934</u>					<u>2,062.00</u>	<u>0.00</u>	<u>19,947,864.00</u>	<u>0.00</u>
Total			2,415,299					55,202.00	736,169,299.30	115,538,347.00	965,207,635,342.40
Future											
Dec 2015	ZAZW	Future	7,688	1.0898	1.0945	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0605	1.0661	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			3,645,205					85,138.00	1,458,097,755.50	155,906,507	1,354,208,617,466.80