



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	366.5278	304.6237	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	111.8278	155.0237	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	867.3746	808.8654	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	824.7557	768.5277	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	903.3799	905.3316	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	763.0114	765.4428	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	89.0038	92.3149	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	13.4359	13.3840	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	1,000	13.4290	13.3852	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	600	13.4429	13.3936	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	351	13.4614	13.4145	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.5264	13.4829	0.0000	0.0000	17	231,308.80
	Dec 2015	DAUS	Future	276	13.5567	13.5130	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.5883	13.5455	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	2,650	13.6462	13.6031	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	13.7844	13.7415	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	14.0036	13.9601	0.0000	0.0000	0	0.00
	Sep 2016	DAUS	Future	259	14.2493	14.2056	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	14.5074	14.4647	0.0000	0.0000	0	0.00
			<u>9,149</u>					<u>17.00</u>	<u>231,308.80</u>
								<u>3,409,588.00</u>	<u>34,525,650,816.40</u>
Option									
Oct 2015	DAUS	13.98 Call	5,000	0.4390	1.0100	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.05 Call	3,000	1.8861	2.0349	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	3,000	13.0539	14.2503	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	226.4864	205.9355	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	161.6268	151.0753	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0180	0.0244	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0691	0.0933	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	209.8078	197.4161	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	160.3270	152.7332	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.8782	0.7094	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	491.5729	537.0035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	65.2163	65.8532	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	783.4457	743.7766	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	541.1350	511.2687	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	157.8194	153.5641	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	377.9194	418.1641	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	70.8801	87.1405	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	108.9189	130.0643	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	149.8307	148.0956	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	70.5045	73.0991	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	488.0121	465.5146	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	366.0466	349.9210	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	339.1693	324.5651	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	480.3964	458.2945	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	371.9084	355.4565	0.0000	0.0000	6,000	0.00
Nov 2015	DAUS	13.14 Put	8,000	136.2850	156.1960	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	449.7840	487.5170	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	254.1874	246.2378	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	165.8875	163.1760	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.4948	0.6199	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.0385	1.2531	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	39.0370	44.9512	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	69.0383	79.5337	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	86.5980	99.3148	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	609.1223	581.3522	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	112.7223	128.4522	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	470.1834	449.2685	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	464.1369	443.5540	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	187.7369	210.6540	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>
Nov 2015	DAUS	13.33 Call	201	417.6575	399.7363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	221.2575	246.8363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	364.2884	349.6212	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	270.2365	261.3332	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	242.6326	235.3903	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	206.2381	201.1722	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	11.5820	11.7133	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.6348	1.8954	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.1844	3.6427	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	226.1127	222.9019	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	28.4020	27.1480	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	23.5926	26.0013	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	889.8036	863.2563	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	799.1090	775.8544	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	404.8276	433.8700	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	272.8439	272.1579	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	154.5844	157.1315	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	22.1689	23.7392	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	181.2661	183.5155	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	491.4364	483.4146	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	36.3188	38.6188	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	437.0647	464.7362	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	287.0012	287.1698	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	184.2025	186.7663	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	374.5587	398.6891	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	380.8816	378.7411	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	552.6615	581.8687	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	333.2777	332.9652	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	49.5216	52.3916	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	463.0954	488.9090	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	303.5733	304.4143	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	218.7978	221.4346	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	753.3575	786.6474	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	324.7210	325.6329	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	60.4000	63.9439	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	481.8340	508.5587	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	309.6542	311.0954	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	241.6022	244.5577	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	70.3872	75.9911	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	499.9330	527.1561	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	316.5541	319.6638	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	261.9078	266.2329	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	DAUS	12.20 Put	1,000	114.4188	122.5128	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	430.6001	431.2140	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	78.7893	86.4625	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	511.9575	539.6002	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	325.9383	330.5517	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	300.0579	308.6684	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	86.4515	96.3967	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	523.3687	551.0095	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	346.5368	352.7265	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	339.7777	346.8410	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	226.8147	242.5797	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	569.9506	571.1726	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	94.4080	106.8496	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	532.3965	561.8504	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	378.7306	390.4560	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	375.6595	388.0179	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	535.1848	564.2632	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	397.8420	406.3033	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	396.9506	405.5765	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	50,000	690.0270	723.0003	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	50,000	406.6103	417.4353	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	99.9703	115.6100	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	544.1558	572.2608	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	423.8250	437.7455	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	422.7648	437.1364	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	105.5374	117.7418	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	553.6987	582.9909	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	449.0828	370.2242	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	437.8712	360.0735	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	111.8012	124.6065	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	564.6175	592.3501	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	425.9885	342.5261	0.0000	0.0000	0	0.00
			<u>516,386</u>					<u>6,000.00</u>	<u>0.00</u>
		Total	525,535					6,017.00	231,308.80
									9,482,141.00
									34,525,650,816.40
Future									
	Dec 2015	EUUS	Future	120	1.1284	1.1247	1.1305	1.1305	50
				<u>120</u>					<u>50.00</u>
									<u>565,025.00</u>
		Total	120					50.00	565,025.00
									206,177.00
									2,351,203,905.00
Future									
	Dec 2015	ZAAD	Future	9,733	9.7337	9.7278	9.7528	9.7260	30
									292,119.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
	Mar 2016	ZAAD	Future	4,784	9.8514	9.8459	0.0000	0.0000	0	0.00
				<u>14,517</u>					<u>30.00</u>	<u>292,119.00</u>
									<u>2,645,152.00</u>	<u>21,168,383,762.10</u>
Option										
	Dec 2015	ZAAD	9.30 Put	201	34.8518	38.6520	0.0000	0.0000	0	0.00
	Dec 2015	ZAAD	9.60 Call	201	246.1588	248.8699	0.0000	0.0000	0	0.00
	Dec 2015	ZAAD	10.20 Call	201	53.2167	58.7625	0.0000	0.0000	0	0.00
				<u>603</u>					<u>0.00</u>	<u>0.00</u>
			Total	15,120					30.00	292,119.00
									<u>2,676,329.00</u>	<u>21,168,383,762.10</u>
Future										
	Dec 2015	ZACR	Future	25,110	2.1218	2.1189	0.0000	0.0000	0	0.00
				<u>25,110</u>					<u>0.00</u>	<u>0.00</u>
			Total	25,110					0.00	0.00
									<u>31,303.00</u>	<u>631,930,594.00</u>
Future										
	Dec 2015	ZAEU	Future	79,672	15.3057	15.2060	15.4682	15.3600	1,740	26,789,324.80
	Mar 2016	ZAEU	Future	28,157	15.5916	15.4924	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	Future	250	15.8754	15.7747	0.0000	0.0000	0	0.00
				<u>108,079</u>					<u>1,740.00</u>	<u>26,789,324.80</u>
									<u>7,313,453.00</u>	<u>93,610,276,979.60</u>
Option										
	Dec 2015	ZAEU	13.05 Put	6,877	6.9124	8.8621	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.85 Put	12,000	29.6535	38.1155	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.90 Put	6,076	33.3682	42.6777	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.03 Put	12,000	44.8709	56.6666	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.30 Put	100	79.1607	97.4798	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	15.04 Put	50,000	296.1287	344.2483	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	15.78 Call	6,000	261.0857	237.3633	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	16.50 Call	6,877	124.3603	114.6545	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.05 Put	18,000	31.8532	38.4863	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.20 Put	18,000	39.1669	46.8332	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.85 Put	12,000	90.6834	104.3141	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.03 Put	12,000	112.6054	131.0724	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.60 Put	15,000	236.7019	267.9355	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.90 Call	24,000	1028.3144	970.7901	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.96 Put	15,000	361.6223	405.0485	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Put	25,000	558.2547	613.1789	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.95 Call	26,000	553.8173	524.4244	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.15 Call	24,000	493.4221	467.9115	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.30 Call	36,640	452.8781	430.0004	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	14.20 Put	6,000	185.3265	208.2127	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	15.96 Call	6,000	853.8226	818.7456	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			337,570					0.00	0.00	4,048,422.00	0.00
	Total		445,649					1,740.00	26,789,324.80	11,361,875.00	93,610,276,979.60
Future											
	Dec 2015 ZAFR	Future	7,276	14.0526	13.9500	0.0000	0.0000	0	0.00		
	Mar 2016 ZAFR	Future	1,611	14.3434	14.2398	0.0000	0.0000	0	0.00		
			8,887					0.00	0.00	467,278.00	4,399,522,599.80
	Total		8,887					0.00	0.00	467,278.00	4,399,522,599.80
Future											
	Dec 2015 ZAGB	Future	32,989	20.7393	20.6892	20.9297	20.8375	403	8,399,164.70		
	Mar 2016 ZAGB	Future	3,253	21.0811	21.0314	0.0000	0.0000	0	0.00		
			36,242					403.00	8,399,164.70	5,144,044.00	77,942,986,769.80
Option											
	Dec 2015 ZAGB	17.87 Put	830	12.5469	14.5550	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	19.40 Call	700	1444.1476	1407.4133	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.00 Call	500	987.3752	963.1394	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.12 Put	12,000	288.3461	317.0298	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.23 Put	20,000	328.8494	360.1327	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.33 Call	8,250	778.0003	761.5266	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.75 Put	6,000	569.7533	612.4268	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.77 Call	18,900	550.5814	543.4636	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	20.81 Put	4,500	604.6739	648.2602	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	21.20 Put	3,000	854.8371	903.3334	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	21.35 Call	4,500	350.0564	349.8808	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	21.50 Call	500	310.7057	311.7313	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	21.82 Call	10,000	240.5719	243.4373	0.0000	0.0000	0	0.00		
	Dec 2015 ZAGB	23.20 Call	10,000	75.6893	80.7494	0.0000	0.0000	0	0.00		
			99,680					0.00	0.00	1,428,450.00	0.00
	Total		135,922					403.00	8,399,164.70	6,572,494.00	77,942,986,769.80
Future											
	Dec 2015 ZAJY	Future	8,134	0.1132	0.1128	0.0000	0.0000	0	0.00		
	Mar 2016 ZAJY	Future	136	0.1154	0.1149	0.0000	0.0000	0	0.00		
			8,270					0.00	0.00	673,485.00	6,892,101,962.10
	Total		8,270					0.00	0.00	673,485.00	6,892,101,962.10
Future											
	Dec 2015 ZAKS	Future	1,960	0.1298	0.1293	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

<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>	
Future											
Dec 2015	ZANN	Future	28,268	0.0665	0.0659	0.0000	0.0000	0	0.00		
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981,344.00</u>	<u>5,534,415,960.00</u>
		Total	28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
Mar 2016	ZASD	Future	720	9.7388	9.7126	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	<u>736.00</u>	<u>7,336,640.00</u>
		Total	720					0.00	0.00	736.00	7,336,640.00
Future											
Dec 2015	ZAUM	Future	601	13.5637	13.5204	13.6830	13.5695	199	271,197,680.00		
Mar 2016	ZAUM	Future	213	13.7916	13.7486	13.8707	13.8444	15	20,782,270.00		
Jun 2016	ZAUM	Future	119	14.0135	13.9699	0.0000	0.0000	0	0.00		
			<u>933</u>					<u>214.00</u>	<u>291,979,950.00</u>	<u>106,360.00</u>	<u>110,451,321,880.00</u>
		Total	933					214.00	291,979,950.00	110,883.00	110,451,321,880.00
Future											
Dec 2015	ZAUS	Future	740,636	13.5637	13.5204	13.6755	13.5578	42,168	573,876,951.50		
Mar 2016	ZAUS	Future	70,223	13.7916	13.7486	13.8890	13.8469	1,010	13,987,252.00		
Jun 2016	ZAUS	Future	29,726	14.0135	13.9699	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	3,124	14.2594	14.2157	0.0000	0.0000	0	0.00		
			<u>843,709</u>					<u>43,178.00</u>	<u>587,864,203.50</u>	<u>95,750,945.00</u>	<u>967,390,429,734.30</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2615.2384	2572.1440	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.5384	1.7440	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2565.4075	2522.3225	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2366.2878	2323.2391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2167.6127	2124.5936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	5.9029	6.1975	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	6.0250	6.3198	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	8.0233	8.3104	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	8.8851	9.1651	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	10.8907	11.1485	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	13.3405	13.5630	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1431.7617	1388.6025	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	19.1857	19.8597	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1383.6725	1341.4342	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1106.8936	1067.2991	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	49.8560	54.3447	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1044.7446	1006.0737	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	12.58 Call	150	1035.9574	997.4275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1018.4518	980.2152	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	68.7291	75.4211	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	78.4123	86.2146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	80.1271	88.1236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	849.1528	814.4502	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	85.4528	94.0502	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	94.9664	104.6000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	770.8692	738.3482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	107.1692	117.9482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	698.4059	668.3888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	55,000	134.7059	147.9888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	150.0934	164.6978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	630.2876	602.9508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	184.2039	201.5580	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	566.6530	542.1184	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	202.9530	221.7184	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	536.5414	513.4332	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	222.8414	243.0332	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	519.0229	496.7750	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	501.9152	480.5267	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	270.6125	293.9596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	463.5886	444.2068	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	453.0477	434.2351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	289.3477	313.8351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	432.5007	414.8221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	403.0185	387.0142	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	339.3185	366.6142	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	393.5428	378.6681	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	363.1414	350.7832	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	359.1187	346.9647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	395.4187	426.5647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	407.4968	439.0457	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	413.5993	445.3469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	419.7429	451.6851	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	425.9274	458.0645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	335.8523	324.8826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	444.7225	477.4312	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	314.0353	304.1785	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	470.3353	503.7785	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	523.3780	558.2078	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	277.5693	269.5870	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 Call	200	253.7209	246.9618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	600.0209	636.5618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	229.3598	223.8421	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	673.1054	711.0175	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	216.8780	211.9888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	756.8758	796.1023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	183.5114	180.2745	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	175.5617	172.9741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	168.2135	166.0147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	153.0836	151.5028	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	133.9107	133.0712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1070.2107	1112.6712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	109.6425	109.6560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	104.4221	104.6031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	95.7625	96.2088	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	84.6526	85.2496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	82.2979	82.9365	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	62.6957	63.6079	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	15.42 Call	11,000	56.5241	57.4913	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	49.8666	50.8729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	41.5250	42.5467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	14.6670	15.5373	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	30.6666	32.6527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	32.9300	35.0748	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	43.5795	46.4684	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	45.4213	48.4387	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	50.6816	54.0623	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	53.5115	57.0875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	57.2495	61.0820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	66.3090	70.7574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	80.7222	86.1343	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1364.8709	1330.1131	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	164.3687	175.1560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1170.7673	1139.4284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	220.2165	234.1821	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	267.2931	286.8932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	900.2907	878.7768	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	335.1197	357.7205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	743.9252	0.0000	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	13.55 Call	12,000	720.5712	705.3281	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	523.1278	552.2266	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	630.3392	618.5846	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	13.94 Call	788	563.5973	554.5698	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	478.4370	472.5126	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	450.8213	445.8949	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	403.4994	400.3028	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	383.3291	380.8154	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	360.3881	0.0000	0.0000	0.0000	2,000	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	350.5441	349.1143	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	301.4854	301.6202	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	266.2407	267.1640	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	209.9118	212.1636	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	151.2338	154.5564	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	144.9937	150.5577	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	35.0612	36.4414	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	111.9800	120.3233	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	264.4491	281.6378	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	293.9431	312.0389	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	366.5146	386.5652	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	506.3147	533.5552	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	522.2048	549.8744	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	545.5528	543.2826	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	338.1826	341.4370	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	307.0677	311.0863	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	282.6200	290.1196	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	279.5839	287.3717	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	276.6779	284.7628	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	264.4298	272.5372	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	417.9955	430.2353	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	118.0691	134.2520	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	566.3245	594.9969	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	399.6754	399.6182	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	392.5438	392.5317	0.0000	0.0000	0	0.00		
			<u>1,569,434</u>					<u>4,000.00</u>	<u>0.00</u>	<u>19,952,364.00</u>	<u>0.00</u>
		Total	2,413,143					47,178.00	587,864,203.50	115,703,309.00	967,390,429,734.30
Future											
Dec 2015	ZAZW	Future	7,688	1.1188	1.0982	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0844	1.0733	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

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		3,657,854					55,632.00	916,121,095.80	156,115,321	1,357,289,035,493.00
-------------	--	-----------	--	--	--	--	-----------	----------------	-------------	----------------------