



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	395.8529	424.4750	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	47.4529	50.8750	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	901.0445	929.5593	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	854.7494	882.8638	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>1000.00</u>
										<u>0.00</u>
Option										
	Sep 2016	DAGB	21.20 Put	12,264	891.6134	893.5812	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	748.3811	750.8244	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>12264.00</u>
										<u>0.00</u>
Option										
	Oct 2015	DANZ	8.90 Put	12,000	23.9378	37.1599	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>12000.00</u>
										<u>0.00</u>
Future										
	Oct 2015	DAUS	Future	0	13.3191	13.4250	0.0000	0.0000	1,000	13,319,100.00
	Oct 2015	DAUS	Future	600	13.3345	13.4343	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	350	13.3530	13.4528	0.0000	0.0000	7	94,188.50
	Nov 2015	DAUS	Future	150	13.4013	13.5013	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.4177	13.5179	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.4481	13.5487	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	13.4792	13.5804	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	2,650	13.5369	13.6383	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	13.6756	13.7773	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	13.8933	13.9970	0.0000	0.0000	0	0.00
	Sep 2016	DAUS	Future	259	14.1405	14.2450	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	14.3979	14.5010	0.0000	0.0000	0	0.00
			5,572					1,007.00	13,413,288.50
									3414475.00
									34591269933.90
Option									
Oct 2015	DAUS	14.00 Call	3,000	0.5396	1.9976	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	111.3642	185.1627	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	70.9513	117.7934	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0173	0.0149	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0546	0.0490	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	118.8200	171.5175	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	82.0457	123.0997	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1341	0.2562	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	550.7428	473.0647	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	25.9857	42.0994	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	668.0123	768.0540	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	429.8784	520.6058	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	91.2920	129.7473	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	419.9920	358.5473	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	70.4820	60.7609	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	111.7528	95.7958	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	89.6618	124.9882	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	37.1905	52.6338	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	382.2049	465.4694	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	267.8217	340.3423	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	243.3740	312.8866	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	375.1055	457.2880	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	273.4840	346.0256	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	138.6813	122.0577	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	487.6020	431.7870	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	177.0135	226.5961	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	107.1361	141.1059	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.2885	0.3314	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.6286	0.7371	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	33.9032	33.0235	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	66.3520	59.5092	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	84.6444	75.5271	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	499.9104	587.6130	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	112.2104	99.7130	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	366.2802	444.9663	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	360.5687	438.7665	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	192.8687	170.8665	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	317.0168	391.1591	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	229.3168	203.2591	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	13.43 Call	5,000	269.2631	336.6685	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	190.5917	242.3000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	167.8228	215.1320	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	138.5952	179.7115	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	5.3902	7.9026	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.0102	1.1491	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.1769	2.3445	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	163.9103	199.5620	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	16.4125	22.9777	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	23.3380	21.5426	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	791.6292	869.3717	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	703.4379	776.6668	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	426.2738	385.2575	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	219.4602	246.2696	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	120.5738	134.0854	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	22.0588	19.4654	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	144.9398	159.5814	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	418.2519	463.0393	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	36.1620	32.0389	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	459.6906	418.4458	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	237.2392	261.0101	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	149.1445	162.6152	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	394.4362	357.5673	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	323.1904	353.2548	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	578.7595	533.0575	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	281.9344	306.4594	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	49.7317	43.2140	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	485.9026	444.6993	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	255.9681	277.3968	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	182.5048	195.7240	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	785.9073	732.6127	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	277.4085	298.4781	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	60.8320	53.4320	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	504.6866	463.9035	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	265.3649	284.5026	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	205.6203	218.5686	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	71.9193	63.6464	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	523.0392	483.2738	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	276.5074	293.8796	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	233.4772	240.8210	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	116.4882	105.8670	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	380.3074	406.5399	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>
Jun 2016	DAUS	11.80 Put	250	81.8671	72.4302	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	535.1824	496.1145	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	289.9890	305.8763	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	273.4475	280.5983	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	91.4679	80.9372	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	548.0802	508.7830	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	320.5038	328.1816	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	315.8884	321.5165	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	237.5896	218.1682	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	519.4553	549.3476	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	102.1867	90.4721	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	560.3399	520.0918	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	360.1886	361.5096	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	358.3751	358.4289	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	564.4228	523.6743	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	379.9381	380.8283	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	379.3805	379.9311	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	50,000	724.0711	677.3526	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	50,000	382.6083	389.7771	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	112.8637	97.9948	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	571.7864	534.1458	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	409.5325	407.4821	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	407.9731	406.3764	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	119.6595	104.3923	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	581.3915	544.5752	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	418.3294	432.9418	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	407.6734	421.9296	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	124.4572	111.0861	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	591.8468	555.7505	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	392.6791	410.2730	0.0000	0.0000	0	0.00
			<u>508,386</u>					<i>0.00</i>	<i>0.00</i>
		Total	513,958					1,007.00	13,413,288.50
									9487028.00
									34591269933.90
Future									
Dec 2015	EUUS	Future	120	1.1446	1.1380	0.0000	0.0000	0	0.00
			<u>120</u>					<i>0.00</i>	<i>0.00</i>
		Total	120					0.00	0.00
									206177.00
									2351203905.00
Future									
Dec 2015	ZAAD	Future	10,633	9.7422	9.8571	9.7786	9.7281	400	3,901,390.00
Mar 2016	ZAAD	Future	5,014	9.8618	9.9763	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			15,647					400.00	3,901,390.00	2648782.00	21204104587.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	27.1931	21.3831	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	239.3314	330.4516	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	42.5458	69.5453	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00	
	Total		16,250					400.00	3,901,390.00	2679959.00	21204104587.10	
Future												
	Dec 2015	ZACR	Future	25,268	2.1098	2.1289	0.0000	0.0000	0	0.00		
			25,268					0.00	0.00	31461.00	635246514.00	
	Total		25,268					0.00	0.00	31461.00	635246514.00	
Future												
	Dec 2015	ZAEU	Future	85,010	15.4007	15.4268	15.5482	15.3838	1,700	26,249,028.80		
	Mar 2016	ZAEU	Future	38,293	15.6890	15.7159	15.8197	15.8197	25	395,492.50		
	Jun 2016	ZAEU	Future	250	15.9722	16.0023	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	350	16.2968	16.3290	0.0000	0.0000	350	5,715,220.00		
			123,903					2,075.00	32,359,741.30	7346102.00	94112777520.50	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	3.9779	4.6737	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	16.7813	19.3854	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	19.0909	21.1822	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	26.4628	29.0619	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	49.7596	53.5692	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	220.6098	224.2952	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	248.2536	269.8313	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	106.7257	119.1088	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	22.7805	25.5791	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	28.3036	31.3528	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	68.6778	72.3901	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	86.4277	90.0833	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	186.8109	189.0888	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1057.8667	1085.2632	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	291.0955	291.2092	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	471.0057	467.8515	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	546.5579	565.2563	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	529.8488	0.0000	0.0000	0.0000	1,300	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	482.8984	500.0918	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	440.4090	456.5043	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	154.8148	161.0347	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2016	ZAEU	15.96 Call	6,000	856.1390	877.0923	0.0000	0.0000	0	0.00	
			338,220					1,300.00	0.00	4049722.00
		Total	462,123					3,375.00	32,359,741.30	11395824.00
										94112777520.50
Future										
Dec 2015	ZAFR	Future	7,272	14.1485	14.1486	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,636	14.4412	14.4415	0.0000	0.0000	0	0.00	
			8,908					0.00	0.00	467308.00
		Total	8,908					0.00	0.00	467308.00
										4399948935.80
Future										
Dec 2015	ZAGB	Future	32,960	20.7580	20.6315	20.8500	20.7508	612	12,722,614.80	
Mar 2016	ZAGB	Future	4,281	21.1011	20.9724	21.1160	21.1097	1,000	21,112,850.00	
			37,241					1,612.00	33,835,464.80	5148542.00
										78036580660.50
Option										
Dec 2015	ZAGB	17.87 Put	830	7.3865	9.3792	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1429.1559	1329.4148	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	948.5482	875.5780	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	226.3799	285.3628	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	263.0838	327.0814	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	727.7566	669.7820	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	489.1825	579.9832	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	488.5188	453.5816	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	523.5771	616.6364	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	773.6246	878.9926	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	288.7590	271.3156	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	251.1536	236.8737	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	186.0187	176.8258	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	48.6049	47.3946	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1428450.00
		Total	136,921					1,612.00	33,835,464.80	6576992.00
										78036580660.50
Future										
Dec 2015	ZAJY	Future	8,134	0.1129	0.1132	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	173	0.1150	0.1153	0.0000	0.0000	0	0.00	
			8,307					0.00	0.00	673522.00
		Total	8,307					0.00	0.00	673522.00
										6892522837.10
Future										
Dec 2015	ZAKS	Future	1,960	0.1290	0.1300	0.0000	0.0000	0	0.00	
Sep 2016	ZAKS	Future	485	0.1275	0.1300	0.0000	0.0000	1,455	17,139,900.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			2,445					1,455.00	17,139,900.00	7876.00	97280620.00
		Total	2,445					1,455.00	17,139,900.00	7876.00	97280620.00
Future											
	Dec 2015 ZANN	Future	28,268	0.0663	0.0666	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
	Mar 2016 ZASD	Future	720	9.8538	9.8123	0.0000	0.0000	0	0.00		
			720					0.00	0.00	736.00	7336640.00
		Total	720					0.00	0.00	736.00	7336640.00
Future											
	Dec 2015 ZAUM	Future	672	13.4551	13.5558	13.6179	13.4556	57	76,981,710.00		
	Mar 2016 ZAUM	Future	182	13.6828	13.7845	13.7946	13.7946	7	9,656,220.00		
	Jun 2016 ZAUM	Future	119	13.9031	14.0068	0.0000	0.0000	0	0.00		
			973					64.00	86,637,930.00	106684.00	110889358310.00
		Total	973					64.00	86,637,930.00	111207.00	110889358310.00
Future											
	Dec 2015 ZAUS	Future	746,240	13.4551	13.5558	13.6113	13.4500	50,754	685,757,704.30		
	Mar 2016 ZAUS	Future	73,017	13.6828	13.7845	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUS	Future	30,226	13.9031	14.0068	13.9417	13.9417	500	6,970,850.00		
	Sep 2016 ZAUS	Future	6,324	14.1508	14.2553	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	Future	500	14.4130	14.5160	0.0000	0.0000	0	0.00		
			856,307					51,254.00	692,728,554.30	95922519.00	969710286686.00
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	2506.0270	2606.8400	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	0.9270	1.0400	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2456.1356	2556.9651	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2256.7135	2357.6308	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2057.6154	2158.6680	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	3.9254	4.4782	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	4.0137	4.5788	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.75 Put	20,000	5.4844	6.2421	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.80 Put	1,100	6.1317	6.9697	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.90 Put	8,210	7.6663	8.6833	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.00 Put	121,600	9.5868	10.8077	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.15 Call	1,650	1319.0452	1420.7781	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.18 Put	150	15.2471	15.9833	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	12.20 Call	1,000	1271.2733	1372.4894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	992.3667	1092.3566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	43.5485	42.3549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	929.7784	1029.1937	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	920.9318	1020.2530	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	903.3150	1002.4395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	61.7443	58.9791	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	71.2706	67.6112	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	72.9702	69.1469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	733.3653	829.7261	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	78.2653	73.9261	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	89.7565	82.5126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	657.4939	749.5742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	102.3939	93.7742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	586.3222	675.2645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	55,000	131.2222	119.4645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	147.4772	133.9615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	520.0880	605.3955	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	183.7724	166.3928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	458.9407	540.1675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	203.8407	184.3675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	430.2969	509.3345	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	0	225.1969	203.5345	0.0000	0.0000	4,600	0.00
Dec 2015	ZAUS	13.28 Call	150	413.7293	491.4125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	397.6235	473.9217	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	276.7000	249.9333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	361.8245	434.7968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	352.0525	424.0501	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	0	296.9525	268.2501	0.0000	0.0000	12,000	0.00
Dec 2015	ZAUS	13.44 Call	39,222	333.1053	403.1307	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	308.0759	373.1786	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	352.9759	317.3786	0.0000	0.0000	400	0.00
Dec 2015	ZAUS	13.52 Call	5,500	300.2461	363.5705	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	274.2943	333.0224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	270.7665	329.0159	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	415.6665	373.2159	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	428.7415	385.3351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	435.3413	391.4623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	441.9857	397.6335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	448.6720	403.8460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	250.4999	305.9038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	468.9789	422.7455	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	13.72 Call	500	231.7160	284.3317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	496.6160	448.5317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	553.7265	502.0374	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	200.8411	248.5365	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	181.0290	225.3249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	635.9290	579.5249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	161.1268	201.8001	0.0000	0.0000	2,300	0.00
Dec 2015	ZAUS	14.01 Put	50,000	713.9611	653.5437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	151.0718	189.8256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	803.1574	738.4778	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	125.4784	158.1213	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	119.5976	150.6405	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	114.0295	143.7960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	102.5662	129.8282	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	88.3040	112.3185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1133.2040	1056.5185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	70.7174	90.5000	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	14.75 Call	200	67.0070	85.8608	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	14.84 Call	8,200	60.8326	78.2167	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	9,118	52.9648	68.5046	0.0000	0.0000	6,445	0.00
Dec 2015	ZAUS	15.00 Call	111,100	51.3294	66.4612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	37.9908	49.6661	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	33.9014	44.4679	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	29.5569	38.9165	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	24.2189	32.0483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	14.8161	12.1190	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	30.8301	26.4040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	33.1020	28.4629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	43.8165	38.2382	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	45.6745	39.9410	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	50.9853	44.8238	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	53.8480	47.4622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	57.6308	50.9550	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	66.8226	59.4657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	81.5034	73.1152	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1259.9896	1348.0891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	169.6114	152.9496	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1067.7075	1151.7070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	227.3938	206.9491	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	282.7484	252.8132	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	808.7658	877.6147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	353.5077	318.9229	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	13.50 Call	1,000	658.1634	718.4176	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	635.8085	694.6661	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	548.7852	503.7392	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	550.7206	603.0242	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	489.1018	535.6971	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	750	470.3320	0.0000	0.0000	0.0000	750	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	410.9372	450.2960	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	385.8092	422.7187	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	343.2140	375.6353	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	325.1705	355.6835	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	304.7350	333.0476	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	295.9975	323.3597	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	252.7341	275.2772	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	221.5184	241.0530	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	173.2103	187.1557	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	125.7088	131.9408	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	122.7752	125.9969	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	24.9633	27.6754	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	114.2146	103.6882	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	274.8219	251.7774	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	304.8511	280.6776	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	378.7435	352.0489	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	529.6686	490.1331	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	546.0879	505.8665	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	486.3326	520.7991	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	298.5336	316.4480	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	270.8730	286.1230	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	254.7560	262.3691	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	252.5264	259.3332	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	250.4397	256.4176	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	230.9179	243.7156	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	396.8633	401.3773	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	130.6948	117.4647	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	592.4768	557.4915	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	363.4225	384.4039	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	356.7337	377.4166	0.0000	0.0000	0	0.00		
			<u>1,560,792</u>					<u>30,695.00</u>	<u>0.00</u>	<u>19983059.00</u>	<u>0.00</u>
	Total		2,417,099					81,949.00	692,728,554.30	115905578.00	969710286686.00

Future

Dec 2015	ZAZW	Future	7,688	1.1221	1.1383	0.0000	0.0000	0	0.00
Mar 2016	ZAZW	Future	1	1.0930	1.1094	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>
		7,689					0.00	0.00
	Total	7,689					0.00	0.00
								15710.00
								111111041.00
								15710.00
								111111041.00
	Grand Total	3,669,577					89,862.00	880016268.90
								156,366,558
								1,360,765,666,279.80