



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-October-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Option</b>											
Oct 2015	DAEU	14.92 Call	1,000	152.4330	395.8529	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	168.5330	47.4529	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	661.7160	901.0445	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	623.4866	854.7494	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
	<b>Total</b>		<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1000.00</b>	<b>0.00</b>
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	1189.9168	891.6134	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	461.1792	748.3811	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12264.00</u>	<u>0.00</u>
	<b>Total</b>		<b>24,528</b>					<b>0.00</b>	<b>0.00</b>	<b>12264.00</b>	<b>0.00</b>
<b>Option</b>											
Oct 2015	DANZ	8.90 Put	12,000	29.1038	23.9378	0.0000	0.0000	0	0.00		
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12000.00</u>	<u>0.00</u>
	<b>Total</b>		<b>12,000</b>					<b>0.00</b>	<b>0.00</b>	<b>12000.00</b>	<b>0.00</b>
<b>Future</b>											
Oct 2015	DAUS	Future	600	13.0795	13.3345	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	13.0979	13.3530	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	150	13.1453	13.4013	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.1614	13.4177	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.1914	13.4481	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.2214	13.4792	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,650	13.2790	13.5369	0.0000	0.0000	1,100	14,630,900.00		
Mar 2016	DAUS	Future	272	13.4147	13.6756	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.6268	13.8933	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.8666	14.1405	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.1234	14.3979	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>	
		4,572					1,100.00	14,630,900.00	
								3415575.00	
								34605900833.90	
Option									
Oct 2015	DAUS	14.00 Call	3,000	0.0121	0.5396	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	21.4742	111.3642	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	17.1843	70.9513	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0295	0.0173	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0987	0.0546	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	50.5100	118.8200	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	33.3762	82.0457	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.0983	0.1341	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	783.3112	550.7428	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	10.3290	25.9857	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	446.0991	668.0123	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	251.9983	429.8784	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	44.4675	91.2920	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	628.4675	419.9920	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	149.6907	70.4820	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	216.3625	111.7528	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	46.4480	89.6618	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	18.9817	37.1905	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	230.0044	382.2049	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	157.9655	267.8217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	143.5673	243.3740	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	228.0250	375.1055	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	163.8023	273.4840	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	243.5505	138.6813	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	685.1923	487.6020	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	110.5935	177.0135	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	67.1934	107.1361	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.4394	0.2885	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.0165	0.6286	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	71.2774	33.9032	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	132.7633	66.3520	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	161.9621	84.6444	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	335.2784	499.9104	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	203.8784	112.2104	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	236.9301	366.2802	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	233.1415	360.5687	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	321.7415	192.8687	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	204.7770	317.0168	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	373.3770	229.3168	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	173.8485	269.2631	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	13.65 Call	15,000	120.8852	190.5917	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	105.9103	167.8228	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	87.3321	138.5952	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	2.9589	5.3902	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.7668	1.0102	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	3.8460	2.1769	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	122.6032	163.9103	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	11.1402	16.4125	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	31.2172	23.3380	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	617.3555	791.6292	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	542.6756	703.4379	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	566.6292	426.2738	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	167.3308	219.4602	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	93.0820	120.5738	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	28.4065	22.0588	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	114.5551	144.9398	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	328.8747	418.2519	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	46.2611	36.1620	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	595.4634	459.6906	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	189.0458	237.2392	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	119.9911	149.1445	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	515.5142	394.4362	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	262.4946	323.1904	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	726.9804	578.7595	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	230.4311	281.9344	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	61.3446	49.7317	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	619.7125	485.9026	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	210.5144	255.9681	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	151.4798	182.5048	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	950.1988	785.9073	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	231.4010	277.4085	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	73.8183	60.8320	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	637.5188	504.6866	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	222.4006	265.3649	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	177.8142	205.6203	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	86.8285	71.9193	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	653.1343	523.0392	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	234.8523	276.5074	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	214.1198	233.4772	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	140.2173	116.4882	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	321.9558	380.3074	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	97.5540	81.8671	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	13.50 Put	150	664.4219	535.1824	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	260.7458	289.9890	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	254.4661	273.4475	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	107.9505	91.4679	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	673.1943	548.0802	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	294.5347	320.5038	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	291.5948	315.8884	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	299.4823	237.5896	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	445.6834	519.4553	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	117.1328	102.1867	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	681.4302	560.3399	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	336.5541	360.1886	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	335.9740	358.3751	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	682.7953	564.4228	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	351.3442	379.9381	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	351.1275	379.3805	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	858.1284	724.0711	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	357.9760	382.6083	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	127.0515	112.8637	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	686.8600	571.7864	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	354.4232	409.5325	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	334.6186	407.9731	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	134.4419	119.6595	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	691.6232	581.3915	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	343.0969	418.3294	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	333.8512	407.6734	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	141.7556	124.4572	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	695.7711	591.8468	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	323.8576	392.6791	0.0000	0.0000	0	0.00		
			<u>508,386</u>					<u>0.00</u>	<u>0.00</u>	<u>6072553.00</u>	<u>0.00</u>
<b>Total</b>			<b>512,958</b>					<b>1,100.00</b>	<b>14,630,900.00</b>	<b>9488128.00</b>	<b>34605900833.90</b>
<b>Future</b>											
Dec 2015	EUUS	Future	120	1.1390	1.1446	0.0000	0.0000	0	0.00		
			<u>120</u>					<u>0.00</u>	<u>0.00</u>	<u>206177.00</u>	<u>2351203905.00</u>
<b>Total</b>			<b>120</b>					<b>0.00</b>	<b>0.00</b>	<b>206177.00</b>	<b>2351203905.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	10,643	9.6313	9.7422	9.6322	9.6322	60	580,147.00		
Mar 2016	ZAAD	Future	4,869	9.7501	9.8618	9.7270	9.7270	145	1,410,415.00		
			<u>15,512</u>					<u>205.00</u>	<u>1,990,562.00</u>	<u>2648987.00</u>	<u>21206095149.10</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAAD	9.30 Put	201	43.4176	27.1931	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	171.4572	239.3314	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	29.1568	42.5458	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		<b>Total</b>	<b>16,115</b>					<b>205.00</b>	<b>1,990,562.00</b>	2680164.00
										21206095149.10
<b>Future</b>										
Dec 2015	ZACR	Future	25,268	2.0703	2.1098	0.0000	0.0000	0	0.00	
			25,268					0.00	0.00	31461.00
		<b>Total</b>	<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	31461.00
										635246514.00
<b>Future</b>										
Dec 2015	ZAEU	Future	80,185	15.0331	15.4007	15.2323	15.0374	16,281	246,619,338.40	
Mar 2016	ZAEU	Future	38,601	15.3147	15.6890	15.5483	15.3110	1,750	27,070,222.40	
Jun 2016	ZAEU	Future	250	15.5910	15.9722	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	0	15.9060	16.2968	0.0000	0.0000	350	5,646,095.00	
			119,036					18,381.00	279,335,655.80	7364483.00
										94392113176.30
<b>Option</b>										
Dec 2015	ZAEU	13.05 Put	6,877	7.5172	3.9779	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	39.8729	16.7813	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	44.6051	19.0909	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	59.1815	26.4628	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	102.2454	49.7596	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	379.6373	220.6098	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	151.4152	248.2536	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	66.1157	106.7257	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	35.6364	22.7805	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	43.7523	28.3036	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	103.9536	68.6778	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	134.3595	86.4277	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	278.6466	186.8109	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	818.8598	1057.8667	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	432.4490	291.0955	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	654.0886	471.0057	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	412.0670	546.5579	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	399.1894	529.8488	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	363.6683	482.8984	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	331.9765	440.4090	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	207.8241	154.8148	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	685.4445	856.1390	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4049722.00
										0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
<b>Total</b>			<b>457,256</b>					<b>18,381.00</b>	<b>279,335,655.80</b>	11414205.00	94392113176.30	
<b>Future</b>												
	Dec 2015	ZAFR	Future	7,272	13.9086	14.1485	0.0000	0.0000	0	0.00		
	Mar 2016	ZAFR	Future	1,636	14.1965	14.4412	0.0000	0.0000	0	0.00		
			<u>8,908</u>					<u>0.00</u>	<u>0.00</u>	<u>467308.00</u>	<u>4399948935.80</u>	
<b>Total</b>			<b>8,908</b>					<b>0.00</b>	<b>0.00</b>	467308.00	4399948935.80	
<b>Future</b>												
	Dec 2015	ZAGB	Future	32,963	20.3959	20.7580	20.5576	20.3931	640	13,137,330.60		
	Mar 2016	ZAGB	Future	4,291	20.7333	21.1011	20.8494	20.8494	10	208,494.00		
			<u>37,254</u>					<u>650.00</u>	<u>13,345,824.60</u>	<u>5149192.00</u>	<u>78049926485.10</u>	
<b>Option</b>												
	Dec 2015	ZAGB	17.87 Put	830	9.9098	7.3865	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1116.1594	1429.1559	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	692.4764	948.5482	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	345.6403	226.3799	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	394.8810	263.0838	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	509.1046	727.7566	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	696.6095	489.1825	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	336.0482	488.5188	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	737.5599	523.5771	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	1025.7746	773.6246	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	191.3402	288.7590	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	164.8686	251.1536	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	119.7017	186.0187	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	28.5543	48.6049	0.0000	0.0000	0	0.00		
			<u>99,680</u>					<u>0.00</u>	<u>0.00</u>	<u>1428450.00</u>	<u>0.00</u>	
<b>Total</b>			<b>136,934</b>					<b>650.00</b>	<b>13,345,824.60</b>	6577642.00	78049926485.10	
<b>Future</b>												
	Dec 2015	ZAJY	Future	8,134	0.1114	0.1129	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	173	0.1135	0.1150	0.0000	0.0000	0	0.00		
			<u>8,307</u>					<u>0.00</u>	<u>0.00</u>	<u>673522.00</u>	<u>6892522837.10</u>	
<b>Total</b>			<b>8,307</b>					<b>0.00</b>	<b>0.00</b>	673522.00	6892522837.10	
<b>Future</b>												
	Dec 2015	ZAKS	Future	1,960	0.1266	0.1290	0.0000	0.0000	0	0.00		
	Sep 2016	ZAKS	Future	0	0.1239	0.1275	0.0000	0.0000	485	5,679,350.00		
			<u>1,960</u>					<u>485.00</u>	<u>5,679,350.00</u>	<u>8361.00</u>	<u>102959970.00</u>	
<b>Total</b>			<b>1,960</b>					<b>485.00</b>	<b>5,679,350.00</b>	8361.00	102959970.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Dec 2015	ZANN	Future	28,268	0.0651	0.0663	0.0000	0.0000	0	0.00		
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>	<u>5534415960.00</u>
		<b>Total</b>	<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	981344.00	5534415960.00
<b>Future</b>											
Mar 2016	ZASD	Future	720	9.7032	9.8538	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	<u>736.00</u>	<u>7336640.00</u>
		<b>Total</b>	<b>720</b>					<b>0.00</b>	<b>0.00</b>	736.00	7336640.00
<b>Future</b>											
Dec 2015	ZAUM	Future	691	13.1983	13.4551	13.2833	13.1900	113	149,745,860.00		
Mar 2016	ZAUM	Future	182	13.4217	13.6828	13.5257	13.4529	23	31,007,750.00		
Jun 2016	ZAUM	Future	119	13.6363	13.9031	0.0000	0.0000	0	0.00		
			<u>992</u>					<u>136.00</u>	<u>180,753,610.00</u>	<u>106820.00</u>	<u>111070111920.00</u>
		<b>Total</b>	<b>992</b>					<b>136.00</b>	<b>180,753,610.00</b>	111343.00	111070111920.00
<b>Future</b>											
Dec 2015	ZAUS	Future	728,181	13.1983	13.4551	13.3281	13.1818	57,536	762,832,682.10		
Mar 2016	ZAUS	Future	83,811	13.4217	13.6828	13.5419	13.4145	15,754	212,629,019.70		
Jun 2016	ZAUS	Future	31,226	13.6363	13.9031	13.6872	13.6672	1,000	13,677,200.00		
Sep 2016	ZAUS	Future	6,324	13.8766	14.1508	13.9291	13.9261	400	5,571,040.00		
Dec 2016	ZAUS	Future	500	14.1388	14.4130	14.1317	14.0737	400	5,641,080.00		
			<u>850,042</u>					<u>75,090.00</u>	<u>1,000,351,021.80</u>	<u>95997609.00</u>	<u>970710637707.80</u>
<b>Option</b>											
Dec 2015	ZAUS	10.95 Call	4,331	2249.9912	2506.0270	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.6912	0.9270	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2200.1991	2456.1356	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2001.3167	2256.7135	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1803.0820	2057.6154	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	7.5637	3.9254	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	7.7386	4.0137	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	10.6499	5.4844	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	11.9324	6.1317	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	14.9711	7.6663	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	20.0030	9.5868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1078.5995	1319.0452	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	32.8319	15.2471	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1032.9185	1271.2733	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	771.2857	992.3667	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	84.1498	43.5485	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	12.57 Call	10,000	714.7470	929.7784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	707.0881	920.9318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	691.9037	903.3150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	120.4258	61.7443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	138.7969	71.2706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	142.0298	72.9702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	550.3249	733.3653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	152.0249	78.2653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	169.6793	89.7565	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	486.8938	657.4939	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	188.5938	102.3939	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	428.5401	586.3222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	230.2401	131.2222	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.05 Put	20,000	252.9730	147.4772	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	375.2730	520.0880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	0	302.2306	183.7724	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.20 Call	677	327.0250	458.9407	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	328.7250	203.8407	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	306.6621	430.2969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	295.0143	413.7293	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	283.7809	397.6235	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	280.1281	0.0000	0.0000	0.0000	300	0.00
Dec 2015	ZAUS	13.36 Put	1,260	427.6517	276.7000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	259.1215	361.8245	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	252.4619	352.0525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	239.6333	333.1053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	221.5753	308.0759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	523.2753	352.9759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	215.8577	300.2461	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	13.59 Call	12,000	196.9814	274.2943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	194.4247	270.7665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	596.1247	415.6665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	611.1074	428.7415	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	618.6500	435.3413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	626.2230	441.9857	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	633.8280	448.6720	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	179.7665	250.4999	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	656.8331	468.9789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	166.2314	231.7160	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	687.9314	496.6160	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	751.5041	553.7265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	144.0878	200.8411	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	130.4355	181.0290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	842.1355	635.9290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	116.9371	161.1268	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	927.2378	713.9611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	110.1292	151.0718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	1023.0478	803.1574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	92.2894	125.4784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	88.1180	119.5976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	84.1671	114.0295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	76.0203	102.5662	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	65.8609	88.3040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1367.5609	1133.2040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	53.0696	70.7174	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	50.3613	67.0070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	45.9031	60.8326	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	40.3006	52.9648	0.0000	0.0000	908	0.00
Dec 2015	ZAUS	15.00 Call	111,100	39.1327	51.3294	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	29.5401	37.9908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	26.5698	33.9014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	23.3946	29.5569	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	19.4576	24.2189	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	17.9364	14.8161	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	38.0077	30.8301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	40.8761	33.1020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	54.4487	43.8165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	56.8079	45.6745	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	63.5592	50.9853	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	67.2022	53.8480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	72.0216	57.6308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	85.8304	66.8226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	110.8763	81.5034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1046.0454	1259.9896	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	228.0436	169.6114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	872.1098	1067.7075	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	313.4936	227.3938	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	384.3599	282.7484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	657.4759	808.7658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	468.1692	353.5077	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	531.7573	658.1634	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	513.7987	635.8085	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	694.7460	548.7852	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	445.4351	550.7206	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	13.94 Call	788	395.0706	489.1018	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	750	379.7971	470.3320	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	332.0361	410.9372	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	311.9833	385.8092	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	277.9715	343.2140	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	263.5459	325.1705	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	247.2343	304.7350	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	240.2674	295.9975	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	204.9445	252.7341	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	180.0719	221.5184	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	141.7457	173.2103	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	116.2280	125.7088	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	114.3513	122.7752	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	16.6041	24.9633	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	138.5659	114.2146	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	348.7241	274.8219	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	387.6291	304.8511	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	488.0001	378.7435	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	658.7172	529.6686	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	677.0224	546.0879	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	413.6760	486.3326	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	254.4253	298.5336	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	238.1345	270.8730	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	233.4416	254.7560	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	231.8833	252.5264	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	230.4693	250.4397	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	186.7980	230.9179	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	366.2451	396.8633	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	146.0603	130.6948	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	699.4514	592.4768	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	301.5098	363.4225	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	295.6864	356.7337	0.0000	0.0000	0	0.00		
			<u>1,558,884</u>					<u>2,808.00</u>	<u>0.00</u>	<u>19985867.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,408,926</b>					<b>77,898.00</b>	<b>1,000,351,021.80</b>	<b>115983476.00</b>	<b>970710637707.80</b>
<b>Future</b>											
Dec 2015	ZAZW	Future	7,688	1.1033	1.1221	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0736	1.0930	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>	<u>111111041.00</u>
<b>Total</b>			<b>7,689</b>					<b>0.00</b>	<b>0.00</b>	<b>15710.00</b>	<b>111111041.00</b>

<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>
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Grand Total		3,654,949					98,855.00	1496086924.20	156,465,413	1,362,261,753,204.00
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