



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	204.3944	177.1153	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	68.1944	100.3153	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	749.3106	716.9470	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	707.5598	676.3451	0.0000	0.0000	0	0.00	
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
	Total		4,000					0.00	0.00	1000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	1044.8437	1048.1334	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	506.0684	499.6167	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12264.00</u>
	Total		24,528					0.00	0.00	12264.00
Future										
Oct 2015	DAUS	Future	0	13.2521	13.2422	0.0000	0.0000	600	7,951,260.00	
Oct 2015	DAUS	Future	350	13.2814	13.2561	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	150	13.3292	13.3041	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.3453	13.3202	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.3477	13.3225	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.3757	13.3504	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.4061	13.3806	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.4640	13.4386	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.6023	13.5762	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.8179	13.7918	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.0613	14.0357	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.3145	14.2899	0.0000	0.0000	0	0.00	
			<u>4,090</u>					<u>600.00</u>	<u>7,951,260.00</u>	<u>3416391.00</u>
	Total							600.00	7,951,260.00	3416391.00
Option										
Oct 2015	DAUS	13.46 Call	3,000	16.0244	19.0186	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0064	0.0000	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>
Oct 2015	DAUS	11.15 Put	250	0.0128	0.0000	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	60.9844	63.6818	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	36.2903	38.9747	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1336	0.1254	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	599.1880	625.3095	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	9.0152	9.6166	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	595.3670	574.9023	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	360.5188	346.5868	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	57.5558	56.8106	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	457.9558	482.4106	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	76.4341	87.9943	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	121.8521	136.7191	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	60.5658	59.7370	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	20.8120	21.2737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	324.7774	313.8003	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	218.8198	212.8619	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	198.7832	193.5439	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	318.6865	308.0542	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	224.6656	218.6518	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	154.7363	168.5943	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	529.4599	552.1719	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	146.2915	142.5840	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	85.1003	83.5634	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.2613	0.3075	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.5773	0.6959	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	38.2830	43.5590	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	77.0461	86.4796	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	97.6959	108.2156	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	443.8560	430.5922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	128.5560	140.3922	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	318.1522	307.3965	0.0000	0.0000	5,000	0.00
Nov 2015	DAUS	13.25 Call	11,500	312.8412	302.1954	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	217.5412	231.9954	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	272.5583	264.0583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	257.2583	273.8583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	230.7835	224.3863	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	159.6057	155.4518	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	139.2939	135.7599	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	113.4603	110.6917	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.0442	3.1175	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.1556	1.3228	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.5285	2.8988	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	14.15 Call	250	149.6128	144.9853	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	12.8177	13.3533	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	24.1084	26.7810	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	734.4226	719.0822	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	649.5584	634.8192	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	454.7389	468.5554	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	195.3090	190.5721	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	105.3686	103.7213	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	22.2854	25.9998	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	128.8978	126.8575	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	384.1201	373.6747	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	36.5668	41.8563	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	488.9059	500.2705	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	215.2109	210.3809	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	133.7774	132.0644	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	421.9471	431.6836	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	297.6373	290.4238	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	612.5866	623.8203	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	259.4243	253.7698	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	50.3636	57.1533	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	516.3517	526.2123	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	235.3328	230.8447	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	166.6767	165.1814	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	824.7838	836.9397	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	257.0372	252.4232	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	61.9252	70.5334	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	536.3487	545.1740	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	246.3472	242.7765	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	190.2234	189.0378	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	74.7380	83.1803	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	557.6602	564.7590	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	260.2401	257.5838	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	221.6100	224.1421	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	121.8388	129.7108	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	360.3531	353.9265	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	85.9265	93.5827	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	574.0237	577.8142	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	276.7574	275.2879	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	267.9814	268.8646	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	96.8231	104.1596	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	586.6914	589.9486	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	308.8568	312.9283	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.45 Call	150	304.1777	310.0925	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	258.6818	263.2804	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	497.9378	489.2179	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	107.9225	116.3931	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	599.1768	600.7470	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	351.1060	353.7308	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	349.3407	353.1661	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	602.0359	604.4928	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	366.8701	372.9239	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	366.3250	372.7030	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	766.3186	770.0026	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	376.4118	379.9806	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	118.1195	127.6616	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	608.7177	610.7701	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	399.4113	407.8370	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	391.0403	386.0150	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	126.8530	136.5859	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	616.7192	616.8425	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	390.0449	394.1425	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	379.8803	383.9649	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	133.0233	141.8586	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	625.1706	625.2197	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	372.8324	377.7067	0.0000	0.0000	0	0.00		
			<u>502,386</u>					<u>5,000.00</u>	<u>0.00</u>	<u>6077553.00</u>	<u>0.00</u>
Total			506,476					5,600.00	7,951,260.00	9493944.00	34616693576.30
Future											
Dec 2015	EUUS	Future	120	1.1348	1.1325	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>
Total			120					0.00	0.00	206177.00	2351203905.00
Future											
Dec 2015	ZAAD	Future	9,515	9.6985	9.6683	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	4,922	9.8177	9.7882	0.0000	0.0000	0	0.00		
			<u>14,437</u>					<u>0.00</u>	<u>0.00</u>	<u>2650570.00</u>	<u>21221283492.60</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	34.6136	37.8613	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	214.9159	191.9371	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	37.9672	32.3595	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31177.00</u>	<u>0.00</u>
Total			15,040					0.00	0.00	2681747.00	21221283492.60

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Future											
Dec 2015	ZACR	Future	25,268	2.0935	2.0871	0.0000	0.0000	0	0.00		
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	<u>31461.00</u>	<u>635246514.00</u>
		Total	25,268					0.00	0.00	31461.00	635246514.00
Future											
Dec 2015	ZAEU	Future	80,576	15.1866	15.1270	15.2245	15.1682	57	866,297.60		
Mar 2016	ZAEU	Future	39,243	15.4721	15.4107	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	Future	250	15.7516	15.6902	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	1,000	16.3970	16.3343	0.0000	0.0000	0	0.00		
			<u>121,069</u>					<u>57.00</u>	<u>866,297.60</u>	<u>7369017.00</u>	<u>94462056863.40</u>
Option											
Dec 2015	ZAEU	13.05 Put	6,877	4.6613	6.1820	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	23.9984	31.8288	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	27.2844	35.7625	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	37.6673	47.9817	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	69.9775	84.7450	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	297.0049	330.8836	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	178.0537	169.0291	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	74.2133	72.0130	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	28.6620	35.0669	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	35.5885	42.7714	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	85.8544	96.8136	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	111.0508	125.0170	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	236.3626	256.8441	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	915.8695	882.1512	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	369.4145	398.0446	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	572.1769	606.7836	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	463.7197	445.9871	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	449.1726	432.0410	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	408.3976	392.9600	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	372.1167	358.6293	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	184.8721	200.7348	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	759.5927	735.7474	0.0000	0.0000	0	0.00		
			<u>338,220</u>					<u>0.00</u>	<u>0.00</u>	<u>4049722.00</u>	<u>0.00</u>
		Total	459,289					57.00	866,297.60	11418739.00	94462056863.40
Future											
Dec 2015	ZAFR	Future	7,272	14.0467	13.9760	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,653	14.3380	14.2648	0.0000	0.0000	0	0.00		
			<u>8,925</u>					<u>0.00</u>	<u>0.00</u>	<u>467325.00</u>	<u>4400191525.80</u>

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Total			8,925					0.00	0.00	467325.00	4400191525.80	
Future												
	Dec 2015	ZAGB	Future	32,788	20.6927	20.6705	20.5989	20.5989	1	20,598.90		
	Mar 2016	ZAGB	Future	4,291	21.0352	21.0121	0.0000	0.0000	0	0.00		
				<u>37,079</u>					<u>1.00</u>	<u>20,598.90</u>	<u>5149823.00</u>	<u>78062869602.00</u>
Option												
	Dec 2015	ZAGB	17.87 Put	830	7.0178	7.7517	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1369.2522	1348.2406	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	897.9186	874.5870	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	243.2348	241.9990	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	282.0549	280.7725	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	683.4313	659.9547	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	521.1061	523.0833	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	455.5021	435.4466	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	556.5717	559.0584	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	813.0497	819.0375	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	265.0912	250.2398	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	229.5410	216.0135	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	168.1892	157.3020	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	41.6103	38.0611	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>
Total				136,759					1.00	20,598.90	6578273.00	78062869602.00
Future												
	Dec 2015	ZAJY	Future	8,134	0.1117	0.1119	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	198	0.1138	0.1140	0.0000	0.0000	0	0.00		
				<u>8,332</u>					<u>0.00</u>	<u>0.00</u>	<u>673547.00</u>	<u>6892807987.10</u>
Total				8,332					0.00	0.00	673547.00	6892807987.10
Future												
	Dec 2015	ZAKS	Future	1,960	0.1298	0.1292	0.0000	0.0000	0	0.00		
				<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>	<u>102959970.00</u>
Total				1,960					0.00	0.00	8361.00	102959970.00
Future												
	Dec 2015	ZANN	Future	28,268	0.0662	0.0661	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>
Total				28,268					0.00	0.00	981344.00	5534415960.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZASD	Future	720	9.7502	9.7695	0.0000	0.0000	0	0.00	
			720					0.00	0.00	736.00
		Total	720					0.00	0.00	736.00
Future										
Dec 2015	ZAUM	Future	592	13.3828	13.3574	13.3950	13.3042	81	108,125,780.00	
Mar 2016	ZAUM	Future	175	13.6094	13.5833	13.5324	13.5324	5	6,766,200.00	
Jun 2016	ZAUM	Future	119	13.8277	13.8015	0.0000	0.0000	0	0.00	
			886					86.00	114,891,980.00	106990.00
		Total	886					86.00	114,891,980.00	111513.00
Future										
Dec 2015	ZAUS	Future	629,779	13.3828	13.3574	13.4000	13.2989	74,505	992,992,553.70	
Mar 2016	ZAUS	Future	83,375	13.6094	13.5833	13.6050	13.5330	1,105	14,992,930.00	
Jun 2016	ZAUS	Future	31,226	13.8277	13.8015	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	Future	6,349	14.0714	14.0458	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	510	14.3297	14.3050	0.0000	0.0000	0	0.00	
			751,239					75,610.00	1,007,985,483.70	96174102.00
										973051245558.90
Option										
Dec 2015	ZAUS	10.95 Call	4,331	2433.8663	2408.6268	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	1.0663	1.2268	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2383.9964	2358.7772	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2184.6950	2159.5846	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	1985.7984	1960.8580	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	4.7398	5.4627	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	4.8493	5.5887	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	6.6772	7.6855	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	7.4839	8.6092	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	9.3991	10.7970	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	11.7989	13.5299	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1250.6277	1228.1081	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	19.4624	22.4907	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1203.4231	1181.1529	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	929.4201	908.8588	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	54.2352	59.4505	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	868.3992	848.2778	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	859.7913	839.7336	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	30,000	842.6616	822.7318	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	76.0411	82.1721	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	87.6863	96.1043	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	90.0578	98.5795	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	680.2404	663.6699	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	12.80 Put	50,000	97.4404	106.2699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	110.6619	119.9998	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	607.8584	592.2971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	125.0584	134.8971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	540.3021	525.7036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	157.5021	168.3036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	175.5908	186.8566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	477.7469	464.0613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	420.2797	407.4493	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	237.4797	250.0493	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	393.4569	381.0295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	377.9697	365.7797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	362.9349	350.9772	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	358.0239	346.1406	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	316.0740	330.2800	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	329.5950	319.3249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	320.5083	311.1617	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	304.3038	295.4038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	281.4018	273.1356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	398.6018	415.7356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	274.1287	266.0687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	250.0432	242.6615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	246.7702	239.4826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	463.9702	482.0826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	477.5483	495.8420	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	484.3968	502.7796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	491.2850	509.7578	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	498.2145	516.7744	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	227.9810	221.2269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	519.2293	538.0481	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	210.5780	204.3251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	547.7780	566.9251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	606.5917	626.3494	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	182.0028	176.5764	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	163.6891	158.7943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	690.8891	711.3943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	145.3102	140.9518	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	770.6030	791.7967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	136.0325	132.4144	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	861.8353	884.0076	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	112.8909	110.0639	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	107.4888	104.8428	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.28 Call	12,000	102.3757	99.9029	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	91.8540	89.7324	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	78.7797	77.0859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1195.9797	1219.6859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	62.6844	61.4992	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	59.2923	58.1837	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	53.6164	52.7432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	46.5222	45.9356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	45.0499	44.5205	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	33.0661	32.9817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	29.4050	29.4437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.5237	25.6841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	20.7700	21.0629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	14.2695	18.2478	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	30.6564	36.2281	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	33.0103	38.7390	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	44.1767	50.4977	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	46.1216	52.5255	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	51.6946	58.3072	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	54.7039	61.4165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	58.6893	65.5183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	68.3975	75.4543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	84.3160	91.6257	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1195.5346	1177.3197	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	180.9637	188.9138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1006.4968	988.3142	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	244.8663	252.9330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	305.9616	314.7431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	760.3484	743.4806	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	379.5437	389.0359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	614.8662	599.2242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	593.3310	577.8741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	581.4627	592.5645	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	513.2001	499.3795	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	454.4249	442.1583	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	750	436.5545	424.7797	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	380.0939	369.9627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	356.2838	346.8864	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	316.2184	308.2220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	299.2109	291.8284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	279.9748	273.2984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	271.7556	265.3880	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.03 Call	250	230.9532	226.1357	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	201.8691	198.1885	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	157.1450	155.2370	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	118.7430	118.9794	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	115.9640	117.0415	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	21.0509	22.4854	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	119.7532	127.5109	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	295.7296	300.7146	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	327.1269	331.5130	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	410.8052	414.8101	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	566.7724	571.8419	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	583.6626	588.8405	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	463.6074	453.3026	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	282.6541	279.8871	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	256.1553	254.5835	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	248.6660	248.6137	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	246.4672	247.0458	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	244.4058	245.6504	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	214.9056	220.1089	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	390.5604	392.3854	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	137.6332	145.5808	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	629.4492	630.0701	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	342.4252	346.8684	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	336.0179	340.4413	0.0000	0.0000	0	0.00		
			<u>1,558,884</u>					<u>0.00</u>	<u>0.00</u>	<u>19985867.00</u>	<u>0.00</u>
Total			2,310,123					75,610.00	1,007,985,483.70	116159969.00	973051245558.90
Future											
Dec 2015	ZAZW	Future	7,688	1.0811	1.0816	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0523	1.0500	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>
Total			7,689					0.00	0.00	15710.00	111111041.00
Grand Total			3,538,383					81,354.00	1131715620.20	156,162,682	1,364,938,325,665.00