



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	0	112.0161	159.0484	0.0000	0.0000	1,000	0.00	
Oct 2015	DAEU	14.92 Put	1,000	43.3161	62.9484	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.30 Put	100	510.9007	497.9047	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	246.5745	256.8621	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	713.9341	731.2430	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	673.9975	690.5760	0.0000	0.0000	0	0.00	
			<u>3,200</u>					<u>1,000.00</u>	<u>0.00</u>	<u>2,000.00</u>
	Total		3,200					1,000.00	0.00	2,000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	877.2693	959.4869	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	528.2237	523.6716	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12,264.00</u>
	Total		24,528					0.00	0.00	12,264.00
Future										
Oct 2015	DAUS	Future	350	13.5900	13.4473	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	150	13.6388	13.4959	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.6551	13.5121	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.6574	13.5144	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.6861	13.5428	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.7172	13.5735	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.7753	13.6315	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.9184	13.7736	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.1400	13.9932	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.3907	14.2415	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.6430	14.4940	0.0000	0.0000	0	0.00	
			<u>4,090</u>					<u>0.00</u>	<u>0.00</u>	<u>3,416,391.00</u>
	Total									34,616,693,576.30
Option										
Oct 2015	DAUS	14.92 Call	0	0.0221	0.0000	0.0000	0.0000	1,000	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	10.80 Put	300	0.0030	0.0102	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0143	0.0162	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.44 Call	8,000	194.4213	116.0452	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	112.0746	69.0909	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1196	0.1271	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	314.1409	444.1459	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	21.0762	14.9882	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	892.4657	752.3363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	620.5806	491.7046	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	94.6526	160.6862	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	124.2775	87.6944	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	215.7775	321.8944	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	56.7510	40.9607	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	17.8294	39.1508	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	34.7530	68.3874	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	119.0011	88.6321	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	36.4312	28.6819	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	541.3563	436.5400	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	392.3118	307.0312	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	359.0066	278.9147	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	530.8270	428.3737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	398.5271	313.4830	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	61.6538	100.4074	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	304.1467	405.7945	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	244.6602	196.2958	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	141.2031	114.0136	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.1482	0.2599	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.3185	0.5107	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	13.7037	23.4606	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	28.0484	46.1878	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	35.8670	60.2794	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	675.4443	564.2299	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	50.3443	82.1299	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	511.5922	417.5081	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	504.3578	411.1536	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	99.2578	149.0536	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	448.5159	362.4913	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	123.4159	180.3913	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	383.9904	307.1327	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	263.5918	212.4126	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	230.3781	185.6358	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	187.3926	151.2430	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	17.45 Call	300	0.4401	0.2293	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.9583	1.3044	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	1.8461	2.5075	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	216.6997	188.0190	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	14.5215	13.6546	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	269.5190	342.7949	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	316.5876	275.5842	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	17.1920	22.4687	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	968.5820	862.2495	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	862.0113	768.6890	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	306.6204	379.3069	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	258.5764	234.0157	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	133.1915	123.7655	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	15.6579	20.3563	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	161.5535	150.8841	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	504.1836	455.7512	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	25.1407	31.7002	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	345.1911	418.0947	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	274.1292	253.0981	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	165.2181	155.4485	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	295.9640	361.2956	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	376.4681	347.9822	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	455.1852	535.6545	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	323.6537	301.7056	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	36.0162	45.4624	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	375.3470	449.1731	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	290.9759	273.0175	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	201.7419	191.6901	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	643.1773	736.0402	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	314.1737	295.9709	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	47.4529	58.4951	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	396.4644	470.1714	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	298.2224	281.9956	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	226.1321	216.0847	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	58.5330	70.1418	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	416.7313	490.3210	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	305.6924	290.5085	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	248.0384	237.3218	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	97.4892	114.7421	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	426.9426	403.1602	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	68.3879	80.2645	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	430.3366	504.1080	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	316.1782	301.2953	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	277.6557	275.8178	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	76.7462	89.1500	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	444.7164	516.6202	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	325.2548	322.4470	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	317.5974	315.5138	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	200.0826	230.3649	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	574.5403	545.5672	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	87.1869	99.4770	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	463.3129	529.3912	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	365.7194	356.5865	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	361.9830	353.2351	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	469.3343	533.5172	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	382.1832	376.3689	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	381.0787	375.3977	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	604.5904	686.7052	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	396.5207	389.5426	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	97.6597	108.5332	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	480.2270	543.2624	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	409.1590	406.9443	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	407.6349	405.6166	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	105.0142	114.5742	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	492.1450	555.0328	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	449.3861	431.2205	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	449.0771	420.2405	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	109.9816	121.3412	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	503.9100	567.0198	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	438.0518	408.7094	0.0000	0.0000	0	0.00		
			<u>500,186</u>					<u>1,000.00</u>	<u>0.00</u>	<u>6,084,353.00</u>	<u>0.00</u>
Total			504,276					1,000.00	0.00	9,500,744.00	34,616,693,576.30
Future											
Dec 2015	EUUS	Future	30	1.1037	1.1172	1.1113	1.1113	10	111,130.00		
			<u>30</u>					<u>10.00</u>	<u>111,130.00</u>	<u>206,287.00</u>	<u>2,352,438,985.00</u>
Total			30					10.00	111,130.00	206,287.00	2,352,438,985.00
Future											
Dec 2015	ZAAD	Future	14,163	9.8734	9.7587	9.8407	9.7535	6,300	61,781,795.00		
Mar 2016	ZAAD	Future	4,978	9.9961	9.8803	9.9402	9.8786	356	3,538,341.60		
			<u>19,141</u>					<u>6,656.00</u>	<u>65,320,136.60</u>	<u>2,657,526.00</u>	<u>21,289,576,179.20</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	16.3551	27.4672	0.0000	0.0000	0	0.00		

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Dec 2015	ZAAD	9.60 Call	201	334.8237	255.3323	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	10.20 Call	201	63.4189	46.3906	0.0000	0.0000	0	0.00
			603					0.00	0.00
		Total	19,744					6,656.00	65,320,136.60
									2,688,703.00
									21,289,576,179.20
Future									
Dec 2015	ZACR	Future	25,268	2.1360	2.1130	0.0000	0.0000	0	0.00
			25,268					0.00	0.00
		Total	25,268					0.00	0.00
									31,461.00
									635,246,514.00
Future									
Dec 2015	ZAEU	Future	79,989	15.1125	15.1381	15.1161	14.9285	5,514	82,733,486.80
Mar 2016	ZAEU	Future	28,433	15.4007	15.4263	15.2276	15.2094	2,072	31,536,245.60
Jun 2016	ZAEU	Future	250	15.6841	15.7083	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	3,000	16.3295	16.3526	0.0000	0.0000	2,000	32,497,000.00
			111,672					9,586.00	146,766,732.40
									7,392,940.00
									94,832,444,848.40
Option									
Dec 2015	ZAEU	13.05 Put	6,877	5.6350	5.7797	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.85 Put	12,000	26.5527	26.5799	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	30.4755	30.3999	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.03 Put	12,000	42.9433	42.4965	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	81.8505	80.0530	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.04 Put	50,000	331.0583	322.4377	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.78 Call	6,000	157.2407	167.3717	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,877	62.9076	68.8486	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	36.3344	37.1063	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	44.1075	44.8387	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	98.2241	98.2075	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	128.1675	127.0349	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	268.1046	261.3168	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	885.8088	901.9686	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	412.0246	402.0920	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	622.5077	609.2120	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	449.3669	459.6920	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	435.1655	445.3605	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	395.3212	405.1381	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	360.0907	369.7027	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	211.2483	208.6697	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	750.0009	756.9804	0.0000	0.0000	0	0.00
			338,220					0.00	0.00
		Total	449,892					9,586.00	146,766,732.40
									11,442,662.00
									94,832,444,848.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	ZAFR	Future	7,272	14.0385	13.9700	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,653	14.3339	14.2627	0.0000	0.0000	0	0.00		
			8,925					0.00	0.00	467,335.00	4,400,332,744.80
		Total	8,925					0.00	0.00	467,335.00	4,400,332,744.80
Future											
Dec 2015	ZAGB	Future	35,706	21.0046	20.8684	20.9752	20.6955	2,541	52,751,508.40		
Mar 2016	ZAGB	Future	4,301	21.3540	21.2166	21.1198	21.0444	500	10,559,146.00		
			40,007					3,041.00	63,310,654.40	5,155,692.00	78,185,663,580.00
Option											
Dec 2015	ZAGB	17.87 Put	830	8.1532	10.0955	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1653.1007	1532.4564	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1123.0744	1025.5815	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	144.7214	188.5988	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	172.3058	221.1043	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	875.0772	792.2697	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	353.6052	426.6629	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	596.9614	534.7419	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	380.2744	456.0967	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	590.6539	688.5668	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	341.8547	308.8997	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	294.8947	266.6846	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	213.6316	193.6933	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	47.2439	45.6714	0.0000	0.0000	0	0.00		
			99,680					0.00	0.00	1,428,450.00	0.00
		Total	139,687					3,041.00	63,310,654.40	6,584,142.00	78,185,663,580.00
Future											
Dec 2015	ZAJY	Future	8,134	0.1131	0.1126	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	198	0.1153	0.1148	0.0000	0.0000	0	0.00		
			8,332					0.00	0.00	673,547.00	6,892,807,987.10
		Total	8,332					0.00	0.00	673,547.00	6,892,807,987.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1328	0.1318	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	8,361.00	102,959,970.00
		Total	1,960					0.00	0.00	8,361.00	102,959,970.00
Future											
Dec 2015	ZANN	Future	28,268	0.0673	0.0671	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			28,268					0.00	0.00	981,344.00	5,534,415,960.00
		Total	28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
	Mar 2016 ZASD	Future	720	9.9387	9.8454	0.0000	0.0000	0	0.00		
			720					0.00	0.00	736.00	7,336,640.00
		Total	720					0.00	0.00	736.00	7,336,640.00
Future											
	Dec 2015 ZAUM	Future	582	13.6932	13.5499	13.7000	13.4412	159	215,134,820.00		
	Mar 2016 ZAUM	Future	130	13.9257	13.7808	13.9120	13.6723	93	128,019,040.00		
	Jun 2016 ZAUM	Future	129	14.1500	14.0031	0.0000	0.0000	0	0.00		
			841					252.00	343,153,860.00	107,574.00	112,094,170,470.00
		Total	841					252.00	343,153,860.00	112,097.00	112,094,170,470.00
Future											
	Dec 2015 ZAUS	Future	602,312	13.6932	13.5499	13.7000	13.4313	58,144	787,580,015.70		
	Mar 2016 ZAUS	Future	81,415	13.9257	13.7808	13.9300	13.6712	5,811	80,035,837.70		
	Jun 2016 ZAUS	Future	31,726	14.1500	14.0031	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	6,849	14.4012	14.2518	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	Future	510	14.6578	14.5089	0.0000	0.0000	0	0.00		
			722,812					63,955.00	867,615,853.40	96,378,680.00	975,834,378,312.70
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	2744.0112	2601.0074	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	0.8112	1.1074	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2694.0925	2551.1171	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2494.5082	2351.6793	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2295.1240	2152.5109	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	2.8405	3.8488	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	2.8966	3.9247	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.75 Put	20,000	3.8158	5.1663	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.80 Put	1,100	4.2128	5.7026	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.90 Put	8,210	5.1403	6.9561	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.00 Put	121,600	6.2804	8.4975	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.15 Call	1,650	1551.7034	1411.4053	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.18 Put	150	9.0384	12.2289	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.20 Call	1,000	1502.6140	1362.6378	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.50 Call	500	1213.3460	1080.9026	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.56 Put	2,000	23.9759	36.5464	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.57 Call	10,000	1147.8712	1017.4461	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.58 Call	150	1138.5837	1008.4684	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	12.60 Call	30,000	1120.0615	990.5826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	35.3942	52.7435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	41.5314	61.2844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	42.6358	62.8107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	939.2963	817.4741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	46.0963	67.5741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	52.3789	76.1680	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	852.5483	736.9315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	59.3483	87.0315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	768.7529	661.8774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	75.5529	111.9774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	86.3235	126.1349	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	691.3523	591.3588	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	618.3425	525.6070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	125.1425	175.7070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	583.5756	494.5658	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	563.2880	476.5348	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	543.4365	458.9513	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	536.9164	453.1909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	178.1317	240.7432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	498.8346	419.6678	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	486.5383	408.8890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	462.5436	387.9293	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,350	428.0569	357.9644	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	234.8569	308.0644	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	416.9638	348.3660	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	379.7132	317.6374	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	374.5928	313.5817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	281.3928	363.6817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	291.2970	375.7094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	296.3255	381.7940	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	301.4013	387.9221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	306.5264	394.0952	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	344.9027	290.2131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	322.1981	412.8836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	317.6767	268.4436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	344.4767	438.5436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	392.7193	491.8653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	274.7645	232.4207	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	246.9352	209.1541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	463.7352	569.2541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	218.7693	185.6661	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	14.01 Put	50,000	532.6333	643.3229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	204.4600	173.7581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	612.7296	728.4473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	166.7438	142.4082	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	157.8933	135.0585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	149.5102	128.3410	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	132.2383	114.6920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	111.5925	97.7176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	918.3925	1047.8176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	86.6365	76.8319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	81.4124	72.4395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	72.8788	65.2437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	62.2901	56.1626	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	60.1044	54.2605	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	42.2436	38.8669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	36.8734	34.2055	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	31.2570	29.2941	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	24.5126	23.3357	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	8.2759	11.2341	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	19.3659	26.0835	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	21.0925	28.2639	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	29.4450	38.6935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	30.9215	40.5199	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	35.1855	45.7690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	37.5044	48.6107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	40.5905	52.3802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	48.1726	61.5793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	60.4804	76.3681	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1468.9201	1349.1531	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	126.0456	157.8272	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1263.7268	1152.8831	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	171.6575	211.7258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	210.8737	257.3727	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	966.0421	878.0370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	262.7511	322.7480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	789.8256	717.1425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	763.2703	693.0660	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	426.7133	505.3047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	660.1855	600.0044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	582.8240	531.9321	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	559.7938	511.2826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	486.5013	445.6768	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.31 Call	43,156	455.3198	417.8059	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	402.0151	370.2072	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	379.2674	350.1581	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	353.8604	327.4215	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	343.0080	317.6909	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	289.2358	269.4290	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	251.3282	235.1848	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	192.2478	181.6787	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	132.3471	127.0758	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	120.1396	121.2608	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	26.1275	26.0565	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	96.0039	112.6737	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	219.2359	262.4604	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	244.7253	291.0269	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	308.0976	361.3632	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	424.0673	497.6296	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	438.4308	513.1696	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	550.7590	518.0521	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	328.8202	312.4872	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	295.9086	282.0543	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	269.5937	258.2196	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	259.4424	255.1547	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	252.3260	252.2105	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	236.8807	239.1873	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	400.5945	397.6543	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	116.9238	127.3905	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	510.2347	568.8612	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	400.3014	382.8921	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	393.0201	375.9260	0.0000	0.0000	0	0.00		
			<u>1,558,784</u>					<u>0.00</u>	<u>0.00</u>	<u>19,988,887.00</u>	<u>0.00</u>
	Total		2,281,596					63,955.00	867,615,853.40	116,367,567.00	975,834,378,312.70
Future											
Dec 2015	ZAZW	Future	7,688	1.1056	1.0913	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0755	1.0615	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>
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Grand Total

3,504,956

85,500.00

1,486,278,366.80

156,415,732

1,369,081,798,937.40