



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-October-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Oct 2015	DAEU	14.92 Call	1,000	305.6101	321.8329	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	100.0101	115.9329	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	811.7289	823.1402	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	769.0618	780.6198	0.0000	0	0.00
			<u>4,000</u>				<u>0.00</u>	<u>0.00</u>
		Total	4,000				0.00	0.00
								1000.00
								0.00
Option								
Sep 2016	DAGB	21.20 Put	12,264	895.5463	901.4254	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	753.2658	760.5779	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
		Total	24,528				0.00	0.00
								12264.00
								0.00
Option								
Oct 2015	DANZ	8.90 Put	12,000	53.3343	67.8806	0.0000	0	0.00
			<u>12,000</u>				<u>0.00</u>	<u>0.00</u>
		Total	12,000				0.00	0.00
								12000.00
								0.00
Future								
Oct 2015	DAUS	Future	2,726	13.2732	13.3005	0.0000	0	0.00
Oct 2015	DAUS	Future	1,000	13.2732	13.3006	0.0000	0	0.00
Oct 2015	DAUS	Future	600	13.2847	13.3124	0.0000	0	0.00
Oct 2015	DAUS	Future	350	13.3030	13.3292	0.0000	0	0.00
Nov 2015	DAUS	Future	150	13.3511	13.3744	0.0000	150	2,008,095.00
Nov 2015	DAUS	Future	250	13.3674	13.3922	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.3975	13.4253	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.4287	13.4575	0.0000	0	0.00
Jan 2016	DAUS	Future	2,650	13.4854	13.5134	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.6223	13.6502	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.8381	13.8667	0.0000	0	0.00

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Sep 2016	DAUS	Future	259	14.0804	14.1099	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.3380	14.3674	0.0000	0.0000	0	0.00	
			<u>9,298</u>					<u>150.00</u>	<u>2,008,095.00</u>	<u>3409742.00</u>
										<u>34527712137.40</u>
Option										
Oct 2015	DAUS	14.00 Call	3,000	1.1174	4.3759	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.31 Call	3,000	102.3146	138.1935	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	69.0878	98.7715	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0211	0.0242	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.0730	0.0915	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.44 Call	8,000	112.1969	142.0665	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	78.9489	104.9443	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	0.2727	0.8673	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.87 Put	13,360	601.0228	591.0464	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	13,360	26.3968	39.4580	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	628.0042	656.8015	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	401.4838	432.2626	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Call	300	89.6104	108.9424	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.70 Put	300	468.3104	462.8424	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Put	10,000	93.4509	97.9832	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	141.0518	144.8574	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.81 Call	10,000	89.1024	105.0595	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	14.25 Call	20,000	38.4719	47.5412	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	361.8279	389.5564	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	5,000	254.9664	281.3976	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.40 Call	7,500	234.3699	258.0993	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	355.3871	383.2819	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.35 Call	6,000	260.3922	287.0716	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	167.8039	172.5966	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.75 Put	1,000	534.9404	530.3264	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	172.5362	193.9360	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.99 Call	5,000	106.0837	122.4956	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	0.3922	0.4581	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	0.8543	1.0386	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	44.1310	49.1283	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	84.6874	89.3401	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	105.8385	110.7304	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	474.4685	504.2746	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	137.0685	142.0746	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	348.3975	377.6319	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	11,500	343.0277	372.2038	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	225.6277	230.0038	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Call	201	302.1366	330.7583	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.33 Put	201	264.7366	268.5583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	259.4573	284.9556	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	185.4983	207.6663	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	163.9786	184.8567	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	136.2330	155.1748	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	6.2552	8.8753	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.2599	1.5555	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.6629	3.2772	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	160.4651	179.6411	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	16.0776	19.9701	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	24.1025	28.6892	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	753.8578	788.6135	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	669.0323	702.7216	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	454.0914	455.1205	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	209.1034	226.2435	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	114.5928	125.8818	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	20.9626	26.8392	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	138.0808	150.4707	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	400.2274	423.7847	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	35.4023	42.1244	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	486.6839	486.8019	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	226.8805	243.5543	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	142.2247	154.7460	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	417.9707	419.7871	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	310.1112	329.5774	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	608.4220	606.7907	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	270.5408	288.5798	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	48.6060	56.2729	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	512.2501	512.0131	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	245.3085	262.7189	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	174.3204	188.7758	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	819.4499	816.1645	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	266.3922	284.6716	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	60.2823	67.7498	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	531.9092	531.7422	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	254.8148	272.5131	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	196.7905	212.6096	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	71.3883	79.0277	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	551.9272	550.7731	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	265.4539	283.8799	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	225.6359	243.3742	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	118.7983	126.0451	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	366.7212	387.4258	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	81.9576	89.6235	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	565.9388	563.6324	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	277.5463	297.3259	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	263.2452	283.6628	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	91.1236	99.3056	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	578.5295	574.7696	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	308.2588	327.2437	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	302.7678	322.5760	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	249.7935	254.1511	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	501.2302	524.5150	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	100.0285	108.9009	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	588.1044	585.2193	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	344.9824	369.8067	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	342.6879	368.1820	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	591.2773	587.3791	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	363.9230	385.4464	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	363.2492	384.9246	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	754.9692	750.3206	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	374.3877	394.8953	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	107.7849	118.1128	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	596.6271	593.1074	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	394.7987	415.0465	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	386.2413	413.6201	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	114.7874	124.9564	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	603.3995	600.8796	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	387.5605	414.0003	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	377.3898	403.4495	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	120.6233	130.3565	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	614.1713	612.8812	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	371.6520	395.5629	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>
		Total	517,684					150.00	2,008,095.00	9482295.00	34527712137.40
Future											
Dec 2015	EUUS	Future	120	1.1382	1.1359	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	10,233	9.8431	9.8238	9.8434	9.8342	1,000	9,838,820.00		
Mar 2016	ZAAD	Future	5,014	9.9615	9.9414	9.9496	9.9496	150	1,492,440.00		

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			15,247					1,150.00	11,331,260.00	2647382.00 21190317097.10
Option										
	Dec 2015	ZAAD	9.30 Put	201	20.1554	20.8719	0.0000	0.0000	0	0.00
	Dec 2015	ZAAD	9.60 Call	201	316.3759	300.4191	0.0000	0.0000	0	0.00
	Dec 2015	ZAAD	10.20 Call	201	65.0737	60.6607	0.0000	0.0000	0	0.00
			603					0.00	0.00	31177.00 0.00
	Total		15,850					1,150.00	11,331,260.00	2678559.00 21190317097.10
Future										
	Dec 2015	ZACR	Future	25,268	2.1091	2.1053	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	84,126	15.2566	15.2587	15.3225	15.2396	12,879	197,001,798.00
	Mar 2016	ZAEU	Future	38,318	15.5409	15.5418	15.5274	15.5273	1,045	16,224,490.00
	Jun 2016	ZAEU	Future	250	15.8227	15.8237	0.0000	0.0000	0	0.00
			122,694					13,924.00	213,226,288.00	7341247.00 94037612519.90
Option										
	Dec 2015	ZAEU	13.05 Put	6,877	6.3930	7.3764	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.85 Put	12,000	28.8553	32.5386	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.90 Put	6,076	32.3588	36.3312	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.03 Put	12,000	43.2074	47.9874	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.30 Put	100	75.6969	82.3387	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	15.04 Put	50,000	291.9229	302.5662	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	15.78 Call	6,000	220.7056	231.7380	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	16.50 Call	6,877	99.6076	106.7858	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.05 Put	18,000	31.5964	34.9638	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.20 Put	18,000	38.5872	42.3534	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.85 Put	12,000	87.7101	93.3287	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.03 Put	12,000	109.5334	115.6851	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.60 Put	15,000	230.2926	238.4517	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.90 Call	24,000	972.3347	982.2151	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.96 Put	15,000	356.2914	365.4170	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Put	25,000	553.2677	562.9611	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.95 Call	26,000	503.8973	514.2449	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.15 Call	24,000	446.0393	456.0992	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.30 Call	36,640	407.4368	417.2323	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	14.20 Put	6,000	181.9771	188.5753	0.0000	0.0000	0	0.00
	Jun 2016	ZAEU	15.96 Call	6,000	800.6877	812.4720	0.0000	0.0000	0	0.00
			337,570					0.00	0.00	4048422.00 0.00

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Total			460,264					13,924.00	213,226,288.00	11389669.00	94037612519.90
Future											
Dec 2015	ZAFR	Future	7,272	13.9701	13.9869	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,636	14.2579	14.2744	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>
Total			8,908					0.00	0.00	467308.00	4399948935.80
Future											
Dec 2015	ZAGB	Future	33,288	20.5603	20.5548	20.5810	20.5448	1,360	27,970,886.50		
Mar 2016	ZAGB	Future	4,281	20.8980	20.8909	20.9104	20.8671	1,000	20,888,750.00		
			<u>37,569</u>					<u>2,360.00</u>	<u>48,859,636.50</u>	<u>5146489.00</u>	<u>77993611114.70</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	11.6858	11.3952	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1279.8668	1275.2146	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	840.7189	837.4477	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	324.8408	327.2761	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	369.3919	372.0178	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	643.4098	640.7088	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	638.7294	642.0407	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	441.5283	439.3527	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	676.5563	679.9096	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	945.0695	948.6349	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	267.9299	266.0668	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	234.9257	233.1314	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	177.0408	175.4237	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	48.7671	48.2335	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			137,249					2,360.00	48,859,636.50	6574939.00	77993611114.70
Future											
Dec 2015	ZAJY	Future	8,134	0.1118	0.1117	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	173	0.1139	0.1139	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>
Total			8,307					0.00	0.00	673522.00	6892522837.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1289	0.1289	0.0000	0.0000	0	0.00		
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6421.00</u>	<u>80140720.00</u>
Total			1,960					0.00	0.00	6421.00	80140720.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	ZANN	Future	28,268	0.0658	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
Future											
Mar 2016	ZASD	Future	720	9.7204	9.7678	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>
		Total	720					0.00	0.00	736.00	7336640.00
Future											
Dec 2015	ZAUM	Future	601	13.4045	13.4329	13.4639	13.4000	83	111,472,130.00		
Mar 2016	ZAUM	Future	189	13.6294	13.6572	13.6207	13.6127	20	27,236,320.00		
Jun 2016	ZAUM	Future	119	13.8478	13.8764	0.0000	0.0000	0	0.00		
			<u>909</u>					<u>103.00</u>	<u>138,708,450.00</u>	<u>106519.00</u>	<u>110665618960.00</u>
		Total	909					103.00	138,708,450.00	111042.00	110665618960.00
Future											
Dec 2015	ZAUS	Future	742,272	13.4045	13.4329	13.4643	13.3987	36,207	486,660,591.00		
Mar 2016	ZAUS	Future	70,817	13.6294	13.6572	13.6398	13.6197	1,000	13,620,705.00		
Jun 2016	ZAUS	Future	29,726	13.8478	13.8764	13.8368	13.8368	1,000	13,836,800.00		
Sep 2016	ZAUS	Future	2,624	14.0904	14.1199	14.0750	14.0748	1,000	14,074,900.00		
Dec 2016	ZAUS	Future	500	14.3532	14.3825	14.2975	14.2975	500	7,148,750.00		
			<u>845,939</u>					<u>39,707.00</u>	<u>535,341,746.00</u>	<u>95827276.00</u>	<u>968418753470.90</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2455.7041	2484.3838	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	1.2041	1.4838	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2405.8435	2434.5558	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2206.5828	2235.4638	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2007.7286	2036.8606	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	5.0055	6.1040	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	5.1165	6.2371	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	6.9554	8.4299	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	7.7615	9.3846	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	9.6648	11.6242	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	12.0338	14.3864	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1272.5059	1303.3903	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	19.6251	22.2709	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1225.2735	1256.4302	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	950.8320	983.9123	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	53.7829	58.8815	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	889.6166	923.1841	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	12.58 Call	150	880.9775	914.6150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	863.7827	897.5585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	75.0770	81.1256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	86.4597	92.5119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	88.8010	94.5273	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	700.5904	733.6781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	96.0904	100.7781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	109.1444	113.9418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	627.8567	661.1414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	123.3567	128.2414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	559.8796	593.1974	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	55,000	155.3796	160.2974	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	173.2302	178.0934	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	496.8297	529.9848	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	212.6839	217.2800	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	438.7929	471.5764	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	234.2929	238.6764	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	411.6575	444.1727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	257.1575	261.2727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	395.9736	428.3038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	380.7377	412.8619	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	311.8231	315.1652	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	346.8999	378.4723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	337.6666	369.0663	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	333.1666	336.1663	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	321.2392	350.7972	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	297.9897	326.4358	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	393.4897	393.5358	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	290.5995	318.7785	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	266.0892	293.3045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	262.7561	289.8292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	458.2561	456.9292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	471.7093	470.0979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	478.4948	476.7413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	485.3219	483.4236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	492.1860	490.1443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	243.5909	269.8033	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	513.0132	510.5342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	225.8054	251.1387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	541.3054	538.2387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	599.5959	595.3403	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	196.5095	220.2069	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	177.6624	200.1667	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	683.1624	677.2667	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	158.6833	179.8588	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	762.2087	754.8391	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	149.0713	169.5199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	852.7072	843.3451	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	124.9413	142.8547	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	119.2825	136.6516	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	113.9176	130.7567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	102.8400	118.5319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	89.0013	103.1538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1184.5013	1170.2538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	71.8218	83.8781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	68.1774	79.7604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	62.0014	72.9031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	54.2398	64.1411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	52.6215	62.3073	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	39.3442	47.1398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	35.2419	42.4053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	30.8628	37.3217	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	25.4496	30.9901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	13.3408	17.7070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	29.4525	35.6960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	31.7872	38.2123	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	42.8999	49.9920	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	44.8412	52.0218	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	50.4082	57.8092	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	53.4183	60.9184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	57.4076	65.0209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	67.1352	74.9427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	82.7583	90.6882	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1212.8889	1248.3017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	178.7740	185.4675	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1024.4866	1058.5621	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	240.3340	245.2904	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	301.6183	305.5838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	776.1786	807.1307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	375.4905	378.1015	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	631.3232	659.2733	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	609.8972	637.2820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	577.7246	576.3876	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	528.8502	554.2817	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	469.5028	493.5913	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	394.3083	416.3390	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	370.1548	391.4336	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	329.2317	349.3014	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	311.8530	331.3861	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	292.1714	311.0673	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	283.7581	302.3705	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	241.9966	259.0848	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	211.8222	227.7254	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	165.2390	179.0502	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	121.1260	132.7767	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	117.9561	129.8963	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	22.2458	26.4951	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	116.4421	123.6802	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	291.2278	293.9216	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	322.9901	324.7073	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	403.8998	403.5699	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	559.3087	557.5214	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	576.1551	574.2088	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	471.1612	493.3642	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	286.3928	305.8177	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	259.2456	278.0890	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	248.4125	267.5342	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	245.9582	265.3207	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	243.6295	263.2602	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	217.4571	238.2296	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	383.5435	409.5727	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	126.5098	135.7606	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	616.4371	615.7187	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	348.0762	369.8999	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	341.5918	363.1805	0.0000	0.0000	0	0.00		
			<u>1,569,434</u>					<u>0.00</u>	<u>0.00</u>	<u>19952364.00</u>	<u>0.00</u>
Total			2,415,373					39,707.00	535,341,746.00	115779640.00	968418753470.90
Future											
Dec 2015	ZAZW	Future	7,688	1.1166	1.1108	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0885	1.0810	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

<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		3,669,097				57,394.00	949475475.50	156,224,659	1,359,037,773,981.80
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