



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Dec 2015	DAEU	15.30 Put	100	362.8402	333.5358	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	282.8626	332.5266	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	838.5207	917.8720	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	792.7448	870.5407	0.0000	0.0000	0	0.00	
			<u>2,200</u>					<u>0.00</u>	<u>0.00</u>	<u>1 000.00</u>
		Total	2,200					0.00	0.00	1 000.00
Future										
Jan 2016	DAGB	Future	2	22.5053	22.5090	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>34 904.00</u>
										<u>527 105 211.60</u>
Option										
Sep 2016	DAGB	21.20 Put	12,264	671.2590	689.9573	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	575.1516	601.7123	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>155 585.00</u>
		Total	24,530					0.00	0.00	190 489.00
Option										
Nov 2015	DANZ	9.34 Put	8,000	103.7123	100.0406	0.0000	0.0000	0	0.00	
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>
		Total	8,000					0.00	0.00	8 000.00
Future										
Nov 2015	DAUS	Future	150	13.8218	13.8809	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.8386	13.8977	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.8410	13.9001	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.8706	13.9299	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.9045	13.9638	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	7	13.9602	14.0198	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.9626	14.0223	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.1052	14.1664	0.0000	0.0000	0	0.00	

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Jun 2016	DAUS	Future	264	14.3311	14.3941	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.5833	14.6487	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8310	14.8979	0.0000	0.0000	0	0.00
			<u>3,747</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 438 129.00</u>
									<u>34 915 083 984.60</u>

Option

Nov 2015	DAUS	12.72 Call	300	1071.1090	1130.2850	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	791.6839	851.3312	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	12.1781	16.6374	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	144.8351	208.5616	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	53.8351	58.5616	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	36.5880	74.3929	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	2.7150	3.2579	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	5.3186	5.1634	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	130.6053	181.2280	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	23.0677	43.6646	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	11,000	213.5877	268.2963	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.92 Call	11,000	95.6691	137.0336	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	680.6686	741.8997	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	500.6972	560.3221	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	458.6598	517.9296	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	666.3437	726.9410	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	506.3876	565.6125	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	15.9894	17.8891	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	159.9383	151.1860	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	299.9515	350.7069	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	155.0117	191.8977	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0211	0.0055	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0368	0.0627	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	4.7762	5.3122	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	9.3658	10.2159	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	11.9668	12.9399	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	824.8482	885.0603	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	16.2482	17.3603	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	632.7131	691.0590	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	624.1091	682.3793	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	35.5091	34.6793	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	556.9479	614.4647	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	48.3479	46.7647	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	477.6527	533.8201	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	324.8755	376.1985	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	277.5722	326.4689	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	215.3024	259.9644	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	17.45 Call	300	0.6585	0.6358	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.3546	0.3739	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.8084	0.8458	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	240.3573	273.6322	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	7.4148	10.2967	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	173.1881	163.9937	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	364.4189	406.1168	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	11.1449	11.7667	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1111.9059	1170.6094	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	996.8068	1054.8251	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	218.7624	210.7912	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	285.9248	317.6819	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	137.4632	155.0749	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	321.5755	309.8620	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	358.4621	395.2285	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	11.5763	10.9289	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	166.9680	186.5945	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	568.9212	615.1083	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	17.5024	17.6542	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	256.4623	247.6714	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	294.4190	323.6942	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	169.5717	188.3569	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	223.5165	217.4782	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	409.1926	444.3103	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	356.0242	344.0413	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	345.7664	376.5201	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	24.5244	22.5954	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	288.7902	278.3157	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	306.9562	334.5901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	206.5810	226.3772	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	526.4322	510.9514	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	329.4160	357.2911	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	35.3117	30.8857	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	310.7905	303.1627	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	310.4669	336.9032	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	229.9852	250.4530	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	46.1909	41.3651	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	336.8941	327.4514	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	314.6983	337.0950	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	250.3662	268.0629	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	78.3975	73.3348	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	448.1530	477.3582	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	52.5261	50.5755	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	354.3309	347.2375	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	358.0117	339.6639	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	340.0366	293.7383	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	63.3100	58.3556	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	372.0210	362.5910	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	324.5758	338.8298	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	301.3434	310.7586	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	170.4703	164.1290	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	601.3487	630.1954	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	72.3187	65.0092	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	390.0718	376.0733	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	348.4552	353.9822	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	342.9606	347.1754	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	394.6845	379.7491	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	365.3520	367.7031	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	363.7705	365.8157	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	510.8543	494.2345	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	393.0920	407.2755	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	80.6149	71.1615	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	405.8380	387.2868	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	392.6849	393.4082	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	389.9135	390.0112	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	87.3971	75.5650	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	417.1241	394.7793	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	427.7439	434.3997	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	426.8743	433.2564	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	93.5736	81.5525	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	431.8935	408.5151	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	450.4494	463.3581	0.0000	0.0000	0	0.00		
			<u>486,566</u>					<u>0.00</u>	<u>0.00</u>	<u>6 106 553.00</u>	<u>0.00</u>
	Total		490,313					0.00	0.00	9 544 682.00	34 915 083 984.60
Future											
Dec 2015	EUUS	Future	1,453	1.1041	1.1063	0.0000	0.0000	0	0.00		
			<u>1,453</u>					<u>0.00</u>	<u>0.00</u>	<u>208 396.00</u>	<u>2 375 505 148.00</u>
	Total		1,453					0.00	0.00	208 396.00	2 375 505 148.00
Future											
Dec 2015	ZAAD	Future	15,133	9.8946	9.8875	9.8780	9.8751	450	4,444,520.00		
Mar 2016	ZAAD	Future	6,610	10.0178	10.0116	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.1431	10.1369	0.0000	0.0000	0	0.00		

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	Sep 2016	ZAAD	Future	500	10.2861	10.2803	0.0000	0.0000	0	0.00		
				22,493					450.00	4,444,520.00	2 664 338.00	21 357 039 170.20
Option												
	Dec 2015	ZAAD	9.30 Put	201	15.4402	19.3850	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	351.5913	353.8174	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	65.9619	72.5921	0.0000	0.0000	0	0.00		
				603					0.00	0.00	31 177.00	0.00
			Total	23,096					450.00	4,444,520.00	2 695 515.00	21 357 039 170.20
Future												
	Dec 2015	ZACR	Future	25,268	2.1798	2.1954	0.0000	0.0000	0	0.00		
				25,268					0.00	0.00	31 461.00	635 246 514.00
			Total	25,268					0.00	0.00	31 461.00	635 246 514.00
Future												
	Dec 2015	ZAEU	Future	85,604	15.3232	15.4186	15.3710	15.2601	5,367	82,267,702.50		
	Mar 2016	ZAEU	Future	28,077	15.6143	15.7131	15.6022	15.5936	500	7,798,950.00		
	Jun 2016	ZAEU	Future	39	15.9052	16.0071	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	500	16.2360	16.3412	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.5580	16.6648	0.0000	0.0000	0	0.00		
				117,220					5,867.00	90,066,652.50	7 413 407.00	95 146 580 758.20
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	2.7460	2.8794	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	10.9977	9.2404	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	12.7417	10.7895	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	18.4675	15.9656	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	37.8605	33.7915	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	203.5535	182.8342	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	173.1416	214.3145	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	59.2479	77.5600	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	29.0125	27.5497	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	35.4167	33.6136	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	80.5172	76.2053	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	99.8310	94.4010	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	210.5493	197.1511	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1015.4337	1093.1255	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	323.6856	301.5581	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	504.4419	475.0296	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	507.3167	562.8988	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	490.6642	545.1518	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	443.8588	495.1310	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	16.30 Call	36,640	401.5095	449.6762	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	178.9252	166.2449	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	827.3087	889.0811	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4 049 722.00
		Total	455,440					5,867.00	90,066,652.50	11 463 129.00
										95 146 580 758.20
Future										
Dec 2015	ZAFR	Future	7,272	14.0966	14.1380	14.1108	14.1108	5	70,554.00	
Mar 2016	ZAFR	Future	1,709	14.3893	14.4326	0.0000	0.0000	0	0.00	
			8,981					5.00	70,554.00	467 396.00
		Total	8,981					5.00	70,554.00	467 396.00
										4 401 200 988.80
Future										
Dec 2015	ZAGB	Future	38,672	21.4533	21.4527	21.5100	21.4000	3,677	78,836,130.00	
Mar 2016	ZAGB	Future	9,752	21.8098	21.8106	21.8368	21.7783	4,558	99,225,972.40	
Sep 2016	ZAGB	Future	200	22.5486	22.5551	0.0000	0.0000	0	0.00	
			48,624					8,235.00	178,062,102.40	5 179 537.00
										78 697 682 798.40
Option										
Dec 2015	ZAGB	17.87 Put	830	3.5021	4.9122	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2073.2358	2075.8072	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1503.2062	1510.5050	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	59.6900	68.9629	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	70.2233	80.8910	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1204.5876	1216.0314	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	167.6739	184.3962	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	856.5215	872.8234	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	184.7070	201.9525	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	325.3019	344.7724	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	497.0881	516.2095	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	425.1729	444.4599	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	303.9305	323.6027	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	54.0050	68.3817	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1 428 450.00
		Total	148,304					8,235.00	178,062,102.40	6 607 987.00
										78 697 682 798.40
Future										
Dec 2015	ZAJY	Future	8,134	0.1152	0.1158	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,139	0.1174	0.1180	0.0000	0.0000	0	0.00	
			9,273					0.00	0.00	674 488.00
		Total	9,273					0.00	0.00	674 488.00
										6 903 878 504.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Dec 2015	ZAKS	Future	1,960	0.1349	0.1353	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8 361.00</u>
		Total	1,960					0.00	0.00	8 361.00
Future										
Dec 2015	ZANN	Future	28,268	0.0677	0.0680	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981 344.00</u>
		Total	28,268					0.00	0.00	981 344.00
Future										
Mar 2016	ZASD	Future	1,834	10.0237	10.0778	0.0000	0.0000	436	4,375,124.00	
			<u>1,834</u>					<u>436.00</u>	<u>4,375,124.00</u>	<u>1 850.00</u>
		Total	1,834					436.00	4,375,124.00	1 850.00
Future										
Dec 2015	ZAUM	Future	655	13.8784	13.9377	13.9048	13.8219	78	108,156,830.00	
Mar 2016	ZAUM	Future	209	14.1127	14.1739	14.1254	14.0826	27	38,080,040.00	
Jun 2016	ZAUM	Future	154	14.3412	14.4043	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	15	14.5938	14.6593	0.0000	0.0000	0	0.00	
			<u>1,033</u>					<u>105.00</u>	<u>146,236,870.00</u>	<u>108 374.00</u>
		Total	1,033					105.00	146,236,870.00	112 897.00
Future										
Dec 2015	ZAUS	Future	585,677	13.8784	13.9377	13.9399	13.8300	26,749	371,302,119.20	
Mar 2016	ZAUS	Future	84,810	14.1127	14.1739	14.1702	14.0831	1,615	22,776,653.00	
Jun 2016	ZAUS	Future	32,026	14.3412	14.4043	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	Future	6,849	14.5938	14.6593	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	1,010	14.8456	14.9124	14.7921	14.7921	500	7,396,050.00	
			<u>710,372</u>					<u>28,864.00</u>	<u>401,474,822.20</u>	<u>96 667 479.00</u>
		Total								979 827 387 585.40
Option										
Dec 2015	ZAUS	10.95 Call	4,331	2928.6681	2987.9757	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.2681	0.2757	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2878.7090	2938.0187	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2678.8907	2738.2392	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2479.1089	2538.4917	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	1.0317	1.1684	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	1.0514	1.1915	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	1.3746	1.5706	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	1.5144	1.7349	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	1.8416	2.1195	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	12.00 Put	121,600	2.2456	2.5943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1731.4401	1791.2267	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	3.2326	3.7522	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1681.7683	1741.6109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1385.1976	1445.0602	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	8.3679	8.4842	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1317.0592	1376.4759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1307.3595	1366.7765	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1287.9878	1347.4052	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	13.3571	13.4613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	16.2006	16.2812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	16.7225	16.7981	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1096.7793	1156.1354	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	18.3793	18.4354	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	21.4590	21.4721	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1003.3782	1062.6305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	24.9782	24.9305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	911.9305	970.9939	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	33.5305	33.2939	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	38.6699	38.2971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	822.8600	881.6165	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	737.7927	794.9214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	59.3927	57.2214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	697.2468	752.7277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	673.4308	728.5982	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	650.0116	704.8461	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	642.2958	697.0161	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	93.4982	88.4328	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	596.9831	650.9629	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	582.2631	635.9759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	103.8631	98.2759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	553.4131	606.5675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	511.6617	563.9030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	133.2617	126.2030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	498.1596	550.0782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	452.5786	503.2840	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	446.2823	496.8043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	167.8823	159.1043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	175.4547	166.3026	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	179.3219	169.9791	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	183.2440	173.7080	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	187.2210	177.4893	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.66 Call	2,000	409.6531	459.0232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	199.4843	189.1509	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	375.0070	423.1394	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	216.6070	205.4394	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	253.5146	240.5635	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	316.6691	362.3126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	273.2969	259.4009	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	280.8061	322.0963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	312.4061	294.3963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	245.4136	282.5699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	367.0136	344.8699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	373.3350	350.8859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	230.9906	266.9289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	227.5060	263.1421	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	446.0142	420.2412	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	180.6688	211.8337	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	169.7840	199.7954	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	159.5212	188.3961	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	138.5470	164.9560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	112.9023	135.9813	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	734.5023	698.2813	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	83.5608	101.3045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	77.6615	94.4283	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	68.1525	83.2842	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	56.6046	69.6392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	54.2601	66.8521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	35.9146	44.9148	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	30.5182	38.4371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.0275	31.7126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	18.6822	23.8635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	6.7534	6.9011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	13.5457	13.5800	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	14.7977	14.8102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	20.9083	20.7922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	21.9974	21.8555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	25.1539	24.9312	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	26.8778	26.6084	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	29.1796	28.8465	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	34.8675	34.3645	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	44.1896	43.3816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1631.2276	1690.7239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	90.9941	87.5272	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	12.80 Call	31,070	1413.0584	1470.3394	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	127.0064	122.5964	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	158.6606	153.7085	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1095.4701	1151.3187	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	198.4532	192.8458	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	888.9008	940.4591	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	858.8622	909.8838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	329.7880	318.7233	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	741.5067	790.1459	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	651.9558	698.4237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	624.2865	670.0093	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	537.6174	579.5129	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	501.4471	541.6556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	439.5740	476.6266	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	413.1678	448.7583	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	383.2151	417.0636	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	370.3996	403.4730	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	307.9552	336.7231	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	264.3026	289.9282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	197.6505	217.8030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	131.2875	144.9248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	116.0234	128.0342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	27.0833	29.5129	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	77.8266	72.5809	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	174.7153	168.7516	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	196.1075	187.8582	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	249.8997	241.0695	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1188.7279	1242.2189	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	347.5279	337.9189	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	358.4372	348.7572	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	587.7036	623.6890	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	569.0000	604.0879	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	337.8134	359.3234	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	301.0443	320.0401	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	271.7461	288.6616	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	260.4801	276.5724	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	249.0576	264.3050	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	220.0061	224.8258	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	309.5162	293.9624	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	394.7646	408.2501	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	388.2498	394.4417	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	99.3331	87.9417	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	13.50 Put	150	441.1721	418.8308	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	422.0789	431.2137	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	414.3935	423.3700	0.0000	0.0000	0	0.00	
			<u>1,683,380</u>					<u>0.00</u>	<u>0.00</u>	<u>20 302 647.00</u>
		Total	2,393,752					28,864.00	401,474,822.20	116 970 126.00
										979 827 387 585.40
Future										
Dec 2015	ZAZW	Future	7,688	1.0844	1.0878	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0539	1.0518	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15 710.00</u>
		Total	7,689					0.00	0.00	15 710.00
										111 111 041.00
		Grand Total	3,631,394					43,962.00	824 730 645.10	157,618,380
										1,375,425,316,756.20