



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	167.3816	117.6794	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10000.00	1.00
Future											
Jan 2016	DAAD	Future	3	10.2973	10.1830	0.0000	0.0000	0	0.00		
			<u>3</u>					<u>0.00</u>	<u>0.00</u>	<u>77003.00</u>	<u>729621256.10</u>
		Total	3					0.00	0.00	146003.00	729621256.10
Option											
Dec 2015	DAEU	15.30 Put	100	438.5828	479.4921	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	85.9991	75.8007	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	526.8581	487.7085	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	485.8117	448.7704	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	387.1719	422.1619	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	244.9253	225.2952	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	586.4462	628.0126	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	171.6709	160.7779	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
		Total	2,600					0.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	15	22.4265	22.1789	0.0000	0.0000	13	277,917.90		
Feb 2016	DAGB	Future	47	22.4387	22.1904	0.0000	0.0000	0	0.00		
			<u>62</u>					<u>13.00</u>	<u>277,917.90</u>	<u>35264.00</u>	<u>534923876.50</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	641.5827	723.0150	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	459.8138	425.3306	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>

<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>			
Total		24,590					13.00	277,917.90	191345.00	534923876.50	
Future											
Nov 2015	DAUS	Future	0	14.1439	13.9976	0.0000	0.0000	1,801	25,473,163.90		
Nov 2015	DAUS	Future	67	14.1463	13.9976	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.1633	14.0197	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.1961	14.0523	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,390	14.2542	14.1090	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	14.2569	14.1116	0.0000	0.0000	774	11,047,548.00		
Feb 2016	DAUS	Future	74	14.3374	14.1879	0.0000	0.0000	32	456,832.00		
Feb 2016	DAUS	Future	133	14.3820	14.2302	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.4088	14.2578	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.6298	14.4847	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.8880	14.7395	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.1335	14.9817	0.0000	0.0000	0	0.00		
			7,412					2,607.00	36,977,543.90	3479826.00	35505403153.80
Option											
Dec 2015	DAUS	10.80 Put	300	0.0079	0.0153	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	0.0140	0.0214	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	264.0086	202.2165	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	0.3600	0.5145	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.89 Call	15,000	426.1797	337.2190	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.90 Call	10,000	419.4319	331.3738	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.50 Put	100	43.2667	69.2022	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.92 Call	100	440.3660	353.5685	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	1.9476	2.5583	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	1343.8066	1205.3405	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	1213.4767	1078.7597	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.50 Put	150	77.9976	107.0614	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	289.2369	238.5858	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.32 Call	150	98.6746	80.2852	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.74 Put	100	138.2928	183.4883	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.26 Call	100	388.9147	323.4950	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	2.5627	3.4568	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	131.9649	111.8040	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	13.93 Call	3,600	659.8923	570.5860	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.30 Put	100	401.9461	487.5064	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.91 Call	100	247.5405	212.0112	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	5.2244	6.9665	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	13.50 Put	150	114.1101	149.3307	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	286.0946	246.9531	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.64 Call	150	133.3121	115.8043	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>
Feb 2016	DAUS	13.92 Put	100	242.4561	304.4498	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	374.6947	324.8153	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	103.2160	134.1368	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	423.2664	372.3779	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	187.4887	235.2624	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	339.5964	300.2019	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	8.8297	11.2640	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	147.9922	186.7086	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	288.2113	256.4812	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	169.4728	150.9128	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	319.3622	383.7219	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	308.1737	278.3356	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	10.7815	13.9597	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	172.2354	212.8878	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	283.2694	257.8461	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	189.1145	171.9622	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	482.5296	558.5931	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	348.3958	318.5190	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	11.7467	16.3577	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	194.5178	236.6753	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	281.7092	259.1372	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	204.7543	189.3722	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	26.5662	34.4672	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	434.5712	401.6740	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	12.1601	16.1110	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	218.3423	260.3643	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	281.2745	263.6271	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	230.0848	217.0626	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	11.6839	15.6555	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	237.3163	279.0700	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	277.4619	264.7614	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	243.2409	233.6006	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	77.0898	98.5745	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	600.2764	564.8079	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	11.6890	14.6601	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	253.6756	296.0202	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	273.9215	267.8033	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	255.6831	253.7743	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	257.8620	300.5794	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	291.1457	285.8822	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	285.2765	281.9982	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	348.4232	399.5252	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	17.30 Call	48,990	343.8711	332.1007	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	11.9606	12.9521	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	266.9062	310.5261	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	294.4856	294.9708	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	284.9575	286.4838	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	11.9824	12.7118	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	276.7997	321.2691	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	313.8625	316.6441	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	309.6987	312.9599	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	12.5045	13.0503	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	279.8526	332.5330	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	341.1047	344.1023	0.0000	0.0000	0	0.00	
			<u>311,548</u>					0.00	0.00	6170779.00
			<u>318,960</u>					<u>2,607.00</u>	<u>36,977,543.90</u>	<u>9650605.00</u>
										<u>35505403153.80</u>
Future										
Dec 2015	EUUS	Future	90	1.0579	1.0643	0.0000	0.0000	0	0.00	
Mar 2016	EUUS	Future	50	1.0609	1.0673	0.0000	0.0000	0	0.00	
			<u>140</u>					0.00	0.00	214123.00
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>2436923159.00</u>
Future										
Dec 2015	ZAAD	Future	13,847	10.2512	10.1381	10.2539	10.2539	500	5,126,950.00	
Mar 2016	ZAAD	Future	7,518	10.3785	10.2606	10.3749	10.3560	525	5,437,997.50	
Jun 2016	ZAAD	Future	250	10.4990	10.3838	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	500	10.6418	10.5251	0.0000	0.0000	0	0.00	
			<u>22,115</u>					1,025.00	10,564,947.50	2679502.00
			<u>23,318</u>					<u>1,025.00</u>	<u>10,564,947.50</u>	<u>21511542879.80</u>
Option										
Dec 2015	ZAAD	9.30 Put	201	1.1351	1.9500	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	654.3049	543.9287	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	148.9437	98.2230	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	9.80 Put	200	71.0364	95.4338	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	261.1595	214.0958	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	49.2658	39.5817	0.0000	0.0000	0	0.00	
			<u>1,203</u>					0.00	0.00	31777.00
			<u>23,318</u>					<u>1,025.00</u>	<u>10,564,947.50</u>	<u>2711279.00</u>
										<u>21511542879.80</u>
Future										
Mar 2016	ZACA	Future	2	10.8167	10.7064	0.0000	0.0000	0	0.00	
			<u>2</u>					0.00	0.00	42323.00
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>357234627.70</u>
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>42323.00</u>
										<u>357234627.70</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Dec 2015	ZACR	Future	25,268	2.2027	2.1793	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	84,357	14.9920	14.9287	15.0899	14.9959	1,148	17,267,940.00	
Mar 2016	ZAEU	Future	34,492	15.2940	15.2257	15.3799	15.2950	750	11,513,700.00	
Jun 2016	ZAEU	Future	4,389	15.5751	15.5153	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	700	15.9102	15.8467	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	16.2356	16.1686	0.0000	0.0000	0	0.00	
			128,438					1,898.00	28,781,640.00	7501820.00 96508722970.20
Option										
Dec 2015	ZAEU	13.05 Put	6,877	0.4259	0.5699	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	3.7479	4.8049	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	4.1948	5.3980	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	5.6943	7.3985	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	13.1753	19.4316	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.80 Put	65,000	109.9752	137.8622	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	16.8861	15.0288	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.31 Call	25,000	3.8188	3.6495	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	2.3335	2.2408	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	21.2310	23.8497	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	25.6340	28.7925	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	62.2590	69.5396	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	86.6248	96.0273	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	214.0747	233.7044	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	717.9267	676.2509	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	349.4044	377.4693	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	480.2655	451.2571	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	556.2655	595.5571	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	288.5011	272.1678	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	275.8444	260.4109	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	241.1960	228.3132	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	210.9107	200.1974	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	175.6046	186.9446	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	579.0246	561.0575	0.0000	0.0000	0	0.00	
			408,754					0.00	0.00	4477907.00 0.00
		Total	537,192					1,898.00	28,781,640.00	11979727.00 96508722970.20
Future										

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Dec 2015	ZAFR	Future	6,549	13.8443	13.7879	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,209	14.1579	14.0964	0.0000	0.0000	0	0.00	
			<u>7,758</u>					<i>0.00</i>	<i>0.00</i>	<i>469013.00</i>
	Total		7,758					0.00	0.00	469013.00
Future										
Dec 2015	ZAGB	Future	40,121	21.3797	21.1388	21.4262	21.2952	2,562	54,506,975.00	
Mar 2016	ZAGB	Future	9,422	21.7553	21.5039	21.7899	21.6800	215	4,662,348.50	
Jun 2016	ZAGB	Future	425	22.0986	21.8572	22.1455	22.1455	3	66,436.50	
Sep 2016	ZAGB	Future	200	22.5015	22.2566	0.0000	0.0000	0	0.00	
			<u>50,168</u>					<i>2,780.00</i>	<i>59,235,760.00</i>	<i>5218605.00</i>
	Total									<i>79541299749.60</i>
Option										
Dec 2015	ZAGB	17.87 Put	830	0.0012	0.0045	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1982.7498	1743.7280	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1388.2466	1152.0931	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	10.7119	17.1173	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	13.2604	24.6868	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1067.3159	842.6834	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	57.7076	108.6211	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	670.5014	482.8756	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	67.4147	125.6064	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	168.9012	287.7767	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	262.3041	167.6412	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	195.2959	121.2484	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	315.5959	482.4484	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	96.0881	56.4896	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	5.4059	4.3881	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<i>0.00</i>	<i>0.00</i>	<i>1450950.00</i>
	Total		150,348					2,780.00	59,235,760.00	6669555.00
Future										
Dec 2015	ZAJY	Future	7,990	0.1155	0.1144	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,422	0.1176	0.1167	0.0000	0.0000	0	0.00	
			<u>9,412</u>					<i>0.00</i>	<i>0.00</i>	<i>675113.00</i>
	Total		9,412					0.00	0.00	6911277432.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1385	0.1374	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<i>0.00</i>	<i>0.00</i>	<i>8361.00</i>
	Total		1,960					0.00	0.00	102959970.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	ZANN	Future	28,268	0.0712	0.0704	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	3,191	10.1993	10.0577	0.0000	0.0000	0	0.00		
			<u>3,191</u>					<u>0.00</u>	<u>0.00</u>	<u>3845.00</u>	<u>38701027.70</u>
		Total	3,191					0.00	0.00	3845.00	38701027.70
Future											
Dec 2015	ZAUM	Future	1,115	14.1709	14.0272	14.1790	14.1164	20	28,260,330.00		
Mar 2016	ZAUM	Future	373	14.4161	14.2653	14.4118	14.3607	27	38,815,890.00		
Jun 2016	ZAUM	Future	184	14.6403	14.4951	14.6117	14.6117	5	7,305,850.00		
Sep 2016	ZAUM	Future	55	14.8988	14.7501	0.0000	0.0000	0	0.00		
			<u>1,727</u>					<u>52.00</u>	<u>74,382,070.00</u>	<u>110670.00</u>	<u>116491942560.00</u>
		Total	1,727					52.00	74,382,070.00	115193.00	116491942560.00
Future											
Dec 2015	ZAUS	Future	588,172	14.1709	14.0272	14.1980	14.0824	19,419	274,614,290.70		
Mar 2016	ZAUS	Future	94,263	14.4161	14.2653	14.4361	14.3400	5,175	74,248,657.60		
Jun 2016	ZAUS	Future	33,151	14.6403	14.4951	14.6563	14.6086	2,078	30,359,565.80		
Sep 2016	ZAUS	Future	13,149	14.8988	14.7501	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	1,060	15.1478	14.9962	0.0000	0.0000	0	0.00		
			<u>729,795</u>					<u>26,672.00</u>	<u>379,222,514.10</u>	<u>97427193.00</u>	<u>990669383407.80</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	3220.9008	3077.2000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	0.0008	0.0000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	3170.9011	3027.2000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2970.9047	2827.2000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2770.9130	2627.2000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	0.0255	0.0000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	0.0264	0.0000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	0.0423	0.0003	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	0.0500	0.0006	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	0.0702	0.0020	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	0.0987	0.0065	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	2021.0648	1877.2312	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	0.1826	0.0418	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1971.0956	1827.2505	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1671.4517	1527.8134	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	0.6798	0.9396	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	12.57 Call	10,000	1601.6039	1458.2066	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1591.6289	1448.2779	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1571.6815	1428.4335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	1.1084	1.9700	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	1.3553	2.3319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	1.3902	2.3989	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1372.4013	1229.8127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	1.5013	2.6127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	1.7091	3.0163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1272.8497	1130.6878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	1.9497	3.4878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1173.4532	1031.8872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	2.5532	4.6872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	2.9315	5.4475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1074.2735	933.5422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	975.3993	835.8402	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	4.4993	8.6402	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	926.1152	787.3101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	896.6053	758.3183	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	867.1468	729.4342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	7.2812	14.6544	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	798.6470	663.4612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	779.1460	645.2094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	8.2460	18.0094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	740.2541	609.1641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	683.6874	556.3776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	12.7874	29.1776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	665.1503	539.1599	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	601.3940	480.5652	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	592.4435	472.4208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	23.7729	49.1137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	24.9548	51.1533	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	26.1830	53.2552	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	27.4596	55.4221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	539.6844	424.8535	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	488.7284	379.6692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	37.8284	72.4692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	53.1358	96.2720	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	400.8401	303.6623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	62.3465	110.0183	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	342.1143	254.3724	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	81.2143	137.1724	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	13.92 Put	1,500	84.2110	141.3806	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	93.6680	154.5012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	281.9346	205.2394	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	111.0346	178.0394	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	114.7536	182.9969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	257.3130	185.5705	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	228.4380	163.7790	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	161.2391	244.6081	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	173.6428	123.2413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	156.7772	110.6876	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	244.0816	344.7826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	141.2084	99.2114	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	262.9966	366.6574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	110.6595	77.0060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	309.7595	419.8060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	76.3230	52.5643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	405.4230	525.3643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	41.4429	28.3135	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	35.3473	24.1350	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	27.2766	18.6820	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	26.3969	18.0890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	17.1972	11.8416	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	15.5568	10.7280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	5.5866	3.9428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	3.6821	2.6323	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	2.2174	1.7671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.2210	1.0326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	2.4407	3.1632	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	5.3555	6.8286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	5.7972	7.3988	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	7.9439	10.1729	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	8.3260	10.6671	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	9.4350	12.1011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	10.0418	12.8859	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	10.8534	13.9360	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	12.8702	16.5447	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	16.2144	20.8701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1891.3272	1747.8042	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	33.5873	43.2598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1652.8432	1512.6103	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	45.9324	62.9324	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	63.2238	84.8897	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>
Mar 2016	ZAUS	13.20 Call	1,000	1293.3991	1167.7626	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	86.8227	114.2287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1050.0395	936.6116	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1011.8241	900.6540	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	166.1005	211.3063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	201.5029	254.3984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	860.9031	763.5139	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	746.2657	658.2144	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	710.5705	625.6240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	653.8702	574.0617	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	384.5428	460.5846	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	595.5072	521.2478	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	546.0345	478.2340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	463.6284	407.0525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	429.6282	376.9979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	391.3039	343.2155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	375.0044	328.8728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	295.4389	259.2287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	245.3508	215.6352	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	241.2683	212.0824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	183.5003	161.8423	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	162.4095	143.1706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	120.4164	106.0358	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	87.4167	77.3626	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	71.6150	63.6147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	4.9105	4.1978	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	25.8034	33.2443	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	90.2833	111.4198	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	102.9048	126.3535	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	135.8027	168.0477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1347.4520	1244.2682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	207.1520	249.1682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	215.4437	258.4784	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	839.9341	934.8559	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	602.9222	555.0173	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	580.0759	534.1762	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	305.2410	282.8160	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	260.6545	242.3765	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	225.7481	210.7068	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	212.5029	198.6826	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	199.1915	186.5935	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	128.1938	126.1376	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>	
Sep 2016	ZAUS	13.24 Put	405	190.2448	228.0978	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	342.3432	331.7679	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	320.2166	311.4628	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	13.7878	14.3053	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	295.0617	338.8921	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	343.5093	336.3221	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	336.2391	329.2999	0.0000	0.0000	0	0.00	
			<u>1,728,332</u>					<u>0.00</u>	<u>0.00</u>	<u>20515816.00</u>
		Total	2,458,127					26,672.00	379,222,514.10	117943009.00
										990669383407.80

Future

Dec 2015	ZAZW	Future	7,688	1.2099	1.1894	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.1531	1.1417	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15711.00</u>
		Total	7,689					0.00	0.00	15711.00
										111116291.00

Grand Total			3,610,553					35,047.00	589442393.40	158,953,638	1,393,299,640,822.80
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