



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Oct 2015	DAEU	14.92 Call	1,000	730.0863	696.7243	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	44.0863	58.0243	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	1217.0585	1193.5398	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	1164.6534	1142.3903	0.0000	0.0000	0	0.00	
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		Total	4,000					0.00	0.00	1000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	915.0514	916.9876	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	777.5706	779.9902	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12264.00</u>
		Total	24,528					0.00	0.00	12264.00
Option										
Oct 2015	DANZ	8.90 Put	12,000	111.1829	110.4322	0.0000	0.0000	0	0.00	
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12000.00</u>
		Total	12,000					0.00	0.00	12000.00
Future										
Oct 2015	DAUS	Future	0	13.9641	13.8433	0.0000	0.0000	4,201	58,663,184.10	
Oct 2015	DAUS	Future	2,726	13.8025	13.8552	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	1,000	13.8045	13.8576	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	600	13.8196	13.8718	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	351	13.8396	13.8908	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	13.9078	13.9579	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.9392	13.9893	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.9729	14.0231	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	2,650	14.0321	14.0821	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.1778	14.2264	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.4099	14.4571	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	DAUS	Future	259	14.6756	14.7186	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.9329	14.9756	0.0000	0.0000	0	0.00	
			<u>9,149</u>					<u>4,201.00</u>	<u>58,663,184.10</u>	<u>3406571.00</u>
										<u>34484631807.60</u>
Option										
Oct 2015	DAUS	13.55 Call	3,000	254.3221	316.8517	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.77 Call	3,000	104.0239	163.6538	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.98 Call	5,000	60.0431	93.7986	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.05 Call	3,000	63.5159	93.4155	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	3,000	112.0684	0.0000	0.0000	0.0000	6,000	0.00	
Oct 2015	DAUS	13.31 Call	3,000	543.1322	596.6133	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.46 Call	3,000	437.8020	488.9688	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.0396	0.0514	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.0807	0.1038	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	405.3543	451.8333	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	0.9043	0.9960	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.87 Put	13,360	276.7459	263.6233	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	14.00 Call	13,360	202.5063	235.4282	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	1149.9035	1199.9216	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	887.3712	937.4826	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Put	10,000	34.6544	34.5170	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	52.1864	52.0585	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.81 Call	10,000	340.3173	379.4386	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	14.25 Call	20,000	185.5754	211.6568	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	805.8584	854.2548	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	794.0970	842.2420	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	72.3063	70.1707	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.75 Put	1,000	279.0210	267.3220	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	479.9184	519.1770	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.99 Call	5,000	335.3212	367.6470	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	0.4704	0.5209	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	1.0069	1.1353	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	21.0368	19.9943	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	39.1420	37.5740	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	48.2581	46.4425	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	939.7614	987.6807	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	61.9614	59.7807	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	769.7315	815.2533	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	11,500	762.2986	807.4121	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	104.4986	99.5121	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Call	201	704.4008	748.5842	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.33 Put	201	126.6008	120.6842	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.43 Call	5,000	636.0746	678.9696	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.65 Call	15,000	502.0817	541.6961	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	458.9447	497.2420	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	399.7074	435.9307	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	20.5603	22.5591	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.7342	2.0172	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	2.9469	3.4145	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	393.5712	427.7498	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	49.7504	55.5255	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	16.5602	17.8032	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1220.7317	1270.6789	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1112.4430	1161.9803	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	280.7061	275.7363	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	430.5735	463.2636	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	253.3531	276.1360	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	16.0446	17.2388	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	285.4719	308.7925	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	712.4980	751.5556	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	27.0132	28.6494	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	310.9799	304.7509	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	431.4939	460.7791	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	283.9203	306.2132	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	270.8116	267.8269	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	549.9927	581.7970	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	410.8597	402.4644	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	481.4858	510.3761	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	38.3715	40.5590	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	336.3477	332.1546	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	437.5923	464.3930	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	320.1375	342.5685	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	588.0487	0.0000	0.0000	0.0000	17,896	0.00
Apr 2016	DAUS	15.42 Call	17,896	459.0293	0.0000	0.0000	0.0000	17,896	0.00
Apr 2016	DAUS	11.80 Put	250	47.3039	49.5636	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	361.5223	356.7032	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	436.6831	461.9126	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	342.5748	364.5686	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	57.1363	59.2365	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	383.9255	378.0861	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	436.6117	460.9484	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	361.4070	383.1101	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	94.5496	96.7361	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	582.8563	610.7553	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	65.7691	67.7659	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	13.50 Put	150	400.7626	394.5104	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	440.3082	463.6858	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	390.5804	412.4777	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	72.9563	74.8909	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	414.5370	407.3526	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	442.5783	464.6684	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	409.0349	430.1953	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	194.7716	195.8825	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	744.8230	771.8475	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	80.4042	83.2638	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	426.6166	418.7956	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	459.5074	473.1019	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	453.1409	466.8521	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	429.7336	421.3710	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	473.6112	490.8184	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	471.8386	489.0581	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	553.7437	543.4942	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	515.1995	536.5611	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	87.2630	89.1784	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	436.1851	427.5775	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	502.5471	519.4874	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	499.6423	516.6415	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	92.6015	95.7612	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	449.0962	440.6052	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	539.2675	557.0680	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	538.1689	556.0252	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	99.2488	101.9951	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	461.1302	452.5463	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	572.4497	598.6451	0.0000	0.0000	0	0.00		
			<u>495,286</u>					<u>41,792.00</u>	<u>0.00</u>	<u>6026353.00</u>	<u>0.00</u>
Total			504,435					45,993.00	58,663,184.10	9432924.00	34484631807.60
Future											
Dec 2015	EUUS	Future	120	1.1289	1.1214	1.1276	1.1276	50	563,550.00		
			<u>120</u>					<u>50.00</u>	<u>563,550.00</u>	<u>206102.00</u>	<u>2350357655.00</u>
Total			120					50.00	563,550.00	206102.00	2350357655.00
Future											
Dec 2015	ZAAD	Future	9,683	9.7774	9.8379	9.8453	9.8386	1,000	9,841,950.00		
Mar 2016	ZAAD	Future	4,721	9.8989	9.9595	9.9628	9.9628	500	4,981,400.00		
			<u>14,404</u>					<u>1,500.00</u>	<u>14,823,350.00</u>	<u>2644339.00</u>	<u>21160421272.50</u>
Option											

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Dec 2015	ZAAD	9.30 Put	201	39.8280	37.0040	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	298.5514	347.5367	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	81.0872	102.5970	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		Total	15,007					1,500.00	14,823,350.00	2675516.00
										21160421272.50
Future										
Dec 2015	ZACR	Future	25,110	2.1752	2.1806	0.0000	0.0000	0	0.00	
			25,110					0.00	0.00	31303.00
		Total	25,110					0.00	0.00	31303.00
										631930594.00
Future										
Dec 2015	ZAEU	Future	84,404	15.7452	15.6964	16.0453	15.6922	11,127	176,422,169.40	
Mar 2016	ZAEU	Future	28,117	16.0459	15.9949	16.3200	16.0050	61	985,680.00	
Jun 2016	ZAEU	Future	250	16.3461	16.2935	0.0000	0.0000	0	0.00	
			112,771					11,188.00	177,407,849.40	7283736.00
										93151357633.90
Option										
Dec 2015	ZAEU	13.05 Put	6,877	5.1365	6.9833	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	18.9193	24.6638	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	20.5025	26.6460	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	25.2492	32.5493	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	41.5197	53.5843	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	172.0245	200.9769	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	460.7151	457.5826	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	239.5864	243.9952	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	23.4978	30.4361	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	28.8340	36.7388	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	66.3220	79.3649	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	82.2755	96.9880	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	162.3935	185.6139	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1381.3310	1357.9633	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	252.3593	280.8446	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	396.4574	433.6575	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	789.8871	783.8928	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	711.2326	707.5899	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	658.0533	655.8179	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	150.5058	167.6223	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1125.1865	1115.1147	0.0000	0.0000	0	0.00	
			337,570					0.00	0.00	4048422.00
		Total	450,341					11,188.00	177,407,849.40	11332158.00
										93151357633.90

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Future											
Dec 2015	ZAFR	Future	7,276	14.4165	14.3913	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,591	14.7219	14.6944	0.0000	0.0000	0	0.00		
			<u>8,867</u>					<u>0.00</u>	<u>0.00</u>	<u>467238.00</u>	<u>4398950899.80</u>
		Total	8,867					0.00	0.00	467238.00	4398950899.80
Future											
Dec 2015	ZAGB	Future	32,243	21.1965	21.2177	21.5216	21.2700	1,323	28,184,611.60		
Mar 2016	ZAGB	Future	3,188	21.5512	21.5709	0.0000	0.0000	0	0.00		
			<u>35,431</u>					<u>1,323.00</u>	<u>28,184,611.60</u>	<u>5139733.00</u>	<u>77852977066.70</u>
Option											
Dec 2015	ZAGB	17.87 Put	830	13.8402	14.5939	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1869.5142	1891.5487	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1369.6342	1392.2527	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	201.6197	203.1162	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	231.9990	233.5504	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1129.2230	1152.0007	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	420.1253	421.5209	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	855.2806	877.8566	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	446.4121	447.7380	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	640.2159	640.7810	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.35 Call	4,500	575.9200	597.4304	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	520.4753	541.6680	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	418.5292	438.8565	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	23.20 Call	10,000	162.3400	177.9963	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	135,111					1,323.00	28,184,611.60	6568183.00	77852977066.70
Future											
Dec 2015	ZAJY	Future	8,134	0.1171	0.1171	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	106	0.1194	0.1193	0.0000	0.0000	0	0.00		
			<u>8,240</u>					<u>0.00</u>	<u>0.00</u>	<u>673455.00</u>	<u>6891752462.10</u>
		Total	8,240					0.00	0.00	673455.00	6891752462.10
Future											
Dec 2015	ZAKS	Future	1,960	0.1323	0.1324	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
Future											
Dec 2015	ZANN	Future	28,268	0.0682	0.0684	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	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
	Mar 2016 ZASD	Future	720	9.8538	9.9120	0.0000	0.0000	0	0.00		
			720					0.00	0.00	720.00	7179840.00
		Total	720					0.00	0.00	720.00	7179840.00
Future											
	Dec 2015 ZAUM	Future	568	13.9470	13.9971	14.1850	13.9523	182	256,388,490.00		
	Mar 2016 ZAUM	Future	219	14.1853	14.2339	14.3162	14.2175	25	35,738,090.00		
	Jun 2016 ZAUM	Future	119	14.4203	14.4674	14.5382	14.5382	5	7,269,100.00		
			906					212.00	299,395,680.00	105358.00	109074322190.00
		Total	906					212.00	299,395,680.00	109881.00	109074322190.00
Future											
	Dec 2015 ZAUS	Future	716,760	13.9470	13.9971	14.1880	13.9501	46,887	659,606,746.60		
	Mar 2016 ZAUS	Future	63,507	14.1853	14.2339	14.3700	14.1810	2,192	31,310,110.80		
	Jun 2016 ZAUS	Future	29,726	14.4203	14.4674	14.5322	14.4535	1,000	14,492,850.00		
	Sep 2016 ZAUS	Future	3,124	14.6866	14.7293	0.0000	0.0000	0	0.00		
			813,117					50,079.00	705,409,707.40	95388101.00	962410575381.50
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	2998.5483	3048.8732	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	1.5483	1.7732	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2948.6716	2999.0123	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2749.3094	2799.6884	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2550.3427	2600.7894	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	4.8283	5.2493	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	4.9177	5.3426	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.75 Put	20,000	6.3541	6.8313	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.80 Put	1,100	6.9616	7.4568	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.90 Put	8,210	8.3537	8.8829	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.00 Put	121,600	10.0194	10.5773	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.15 Call	1,650	1810.1504	1860.8346	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.18 Put	150	13.8834	14.4697	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.20 Call	1,000	1761.3946	1812.0812	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.50 Call	500	1471.6919	1522.2755	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.56 Put	2,000	27.7453	27.9158	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.57 Call	10,000	1405.4910	1455.4996	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.58 Call	150	1396.2537	1445.9924	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	12.60 Call	30,000	1377.8275	1427.0026	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	12.70 Put	5,000	39.7655	38.6610	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	46.0581	44.8289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	47.1796	45.9292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1197.6761	1246.4561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	50.6761	49.3561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	56.9552	55.5125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1110.8310	1159.3509	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	63.8310	62.2509	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1026.5031	1074.7099	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,000	79.5031	77.6099	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	88.3699	86.2955	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	944.9654	992.7920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.15 Put	500	108.3247	105.8330	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	866.4754	913.8447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	119.4754	116.7447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	828.4597	875.5584	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	131.4597	128.4584	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	807.1885	852.9804	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	786.2817	831.0644	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	165.2600	159.4054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	738.9419	782.9622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	725.7902	769.5831	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	178.7902	172.4831	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	699.9857	743.3111	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	662.5361	705.1296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	215.5361	208.0296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	650.3891	692.7286	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	609.1889	650.6192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	603.4708	644.7687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	256.4708	247.6687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	265.1594	256.0854	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	269.5661	260.3549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	274.0118	264.6672	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	278.5012	269.0178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	570.0319	610.5090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	292.2169	282.3148	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	538.0761	577.7071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	311.0761	300.6071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	10,000	350.7401	339.1032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	483.2707	521.2882	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	446.4062	483.2078	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	13.91 Put	200	409.4062	396.1078	0.0000	0.0000	200	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	14.00 Call	51,500	408.9765	443.2406	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	468.1036	452.0859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	389.9699	423.3290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	537.8254	519.8196	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	338.0814	368.7464	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	325.4682	355.4281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	313.3398	342.5987	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	0	307.4524	336.3648	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	14.37 Call	580	287.7437	315.4532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	0	279.7078	306.9114	0.0000	0.0000	2,000	0.00
Dec 2015	ZAUS	14.50 Call	55,000	254.6032	280.1616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	807.6032	783.0616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	211.6706	233.8858	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	202.4291	223.9125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	186.9469	207.1674	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	166.9708	185.4817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	162.7278	180.8630	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	126.7320	141.5042	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	114.9876	128.7037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	102.0340	0.0000	0.0000	0.0000	78,000	0.00
Dec 2015	ZAUS	15.80 Call	53,000	85.5350	96.2313	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	12.2292	13.5609	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	23.0268	24.6037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	24.8157	26.4543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	33.2650	35.1502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	34.7310	36.6521	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	38.9211	40.9349	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	41.1788	43.2376	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	44.1609	46.2740	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	51.3971	53.6170	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	62.9192	65.2577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1726.9412	1777.9532	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	116.0031	118.3000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1510.0568	1560.8771	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	157.4196	156.5657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	195.5306	193.9940	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1209.4024	1255.9297	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	242.4932	240.0638	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	982.9767	1024.3234	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	384.5353	376.6072	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	873.7886	913.3642	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	790.2823	828.2986	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.21 Call	10,000	680.9692	716.6333	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	644.7017	679.5249	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	2,000	581.8032	614.7758	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	554.5689	586.6795	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	509.8803	540.4903	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	441.9564	470.0436	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	392.7403	418.7620	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	313.6124	336.4781	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	226.7646	244.9517	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	205.5183	222.4269	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	64.5778	75.4333	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	93.0269	95.1934	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	201.1567	202.1867	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	222.7510	219.7900	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	283.5804	279.4846	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	392.1944	386.1880	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	404.2050	397.9897	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	729.3922	760.2907	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	460.5381	485.1322	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	418.4620	441.7363	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	384.3494	406.4932	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	371.0735	392.7638	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	357.5222	378.7342	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	316.0773	332.8067	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	497.8908	514.9799	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	103.4270	104.3037	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	470.5762	463.2114	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	539.5192	572.3681	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	530.7736	563.3357	0.0000	0.0000	0	0.00		
			<u>1,565,234</u>					<u>90,400.00</u>	<u>0.00</u>	<u>19894102.00</u>	<u>0.00</u>
	Total		2,378,351					140,479.00	705,409,707.40	115282203.00	962410575381.50
Future											
Dec 2015	ZAZW	Future	7,688	1.1153	1.1771	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0875	1.1481	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

3,605,653

200,745.00

1284447932.50

155,608,994

1,350,332,346,653.00