



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-October-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Dec 2015	DAEU	15.30 Put	100	432.9379	501.2875	0.0000	0.0000	0	0.00	
Dec 2015	DAEU	15.70 Call	100	275.1338	251.1681	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	791.5631	731.2655	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	748.7577	690.6425	0.0000	0.0000	0	0.00	
			<u>2,200</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		Total	2,200					0.00	0.00	1000.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	833.3274	854.4115	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	542.6245	532.3957	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
Future										
Oct 2015	DAUS	Future	350	13.6860	13.5975	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	150	13.7304	13.6440	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	301	13.7468	13.6602	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	67	13.7491	13.6625	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	13.7779	13.6911	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	13.8096	13.7225	0.0000	0.0000	0	0.00	
Jan 2016	DAUS	Future	1,650	13.8681	13.7808	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	14.0132	13.9244	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	14.2381	14.1471	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.4938	14.3988	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.7454	14.6498	0.0000	0.0000	0	0.00	
			<u>4,090</u>					<u>0.00</u>	<u>0.00</u>	<u>3416397.00</u>
										<u>34616775443.30</u>
Option										
Oct 2015	DAUS	10.80 Put	300	0.0000	0.0009	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	0.0000	0.0062	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.44 Call	8,000	250.1422	182.4415	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>
Oct 2015	DAUS	13.56 Call	250	141.7450	93.9035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.0000	0.0545	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	215.6289	295.7687	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	14.7567	12.4330	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	981.5118	896.3645	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	704.0663	622.7554	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	51.8459	82.4475	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	141.9648	114.3386	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	141.8648	200.5386	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	59.6713	48.0799	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	7.4366	14.1618	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	16.8380	29.1488	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	134.7162	111.6104	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	36.5499	30.5808	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	611.7312	542.7409	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	449.5927	391.8609	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	412.6828	358.1052	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	599.7112	532.3918	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	455.7496	398.5479	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	40.0449	58.7185	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	238.9045	297.0711	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	279.4762	244.3831	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	157.7146	139.2913	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0623	0.0792	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.1451	0.1843	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	8.6142	12.4982	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	18.6632	26.6600	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	24.3448	34.4904	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	750.3393	678.8471	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	33.5393	48.6471	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	575.1820	513.9771	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	567.3698	506.6905	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	70.5698	96.4905	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	506.7621	450.4263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	89.9621	120.2263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	436.0217	385.3701	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	301.8088	263.8953	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	260.6114	230.1538	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	210.5497	186.4767	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.2744	0.2185	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.4900	0.5839	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	1.0250	1.2643	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	14.15 Call	250	235.9504	213.5759	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	17.1352	13.8998	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	226.5616	264.2534	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	345.5310	315.1417	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	12.7730	14.4740	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1041.9386	971.9010	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	930.9854	865.6506	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	263.9102	303.8000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	274.6050	256.4785	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	137.3134	128.7448	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	12.3703	12.5430	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	166.8386	156.8299	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	539.3057	505.5305	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	21.8909	22.3987	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	302.2823	341.9930	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	287.6879	270.8573	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	169.9354	160.0602	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	258.6925	292.9658	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	396.6403	374.2170	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	406.9219	451.2312	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	338.4359	320.0301	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	32.6287	33.8828	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	333.2734	372.6427	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	302.4705	286.3507	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	206.8648	195.7100	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	586.6829	638.3087	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	325.4443	309.0936	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	42.3527	44.0610	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	353.2531	392.7155	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	308.0027	292.4348	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	230.8789	219.1961	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	52.1336	54.5090	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	375.7057	414.5625	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	313.1332	297.0443	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	251.3030	238.2300	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	87.5582	93.3712	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	441.7061	420.0369	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	60.3433	64.1874	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	397.0070	430.2089	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	320.7734	303.8500	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	279.2829	264.3452	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	67.5548	72.3763	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	13.50 Put	150	412.2706	445.6254	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	324.5163	308.9195	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	310.3824	299.1222	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	183.7703	197.6836	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	592.2434	566.6096	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	75.1059	80.2248	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	426.9001	464.0110	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	350.0383	344.7381	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	344.6967	339.4907	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	430.4657	469.2195	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	369.6294	358.9278	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	368.1128	357.4562	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	555.1788	602.7977	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	390.1980	376.2385	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	81.0104	87.8707	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	437.5766	478.5731	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	392.9905	387.9267	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	390.3902	385.4100	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	85.7451	93.2743	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	444.9989	487.9166	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	434.1016	432.3833	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	433.3077	431.6537	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	92.2249	98.8312	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	459.3469	500.3461	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	433.5677	422.3101	0.0000	0.0000	0	0.00		
			<u>500,186</u>					0.00	0.00	6084353.00	0.00
		Total	504,276					0.00	0.00	9500750.00	34616775443.30
Future											
Dec 2015	EUUS	Future	30	1.1051	1.1045	0.0000	0.0000	0	0.00		
			<u>30</u>					0.00	0.00	206287.00	2352438985.00
		Total	30					0.00	0.00	206287.00	2352438985.00
Future											
Dec 2015	ZAAD	Future	14,163	9.9382	9.9208	9.9873	9.9845	500	4,992,950.00		
Mar 2016	ZAAD	Future	4,978	10.0627	10.0445	0.0000	0.0000	0	0.00		
			<u>19,141</u>					500.00	4,992,950.00	2658526.00	21299526229.20
Option											
Dec 2015	ZAAD	9.30 Put	201	15.3065	17.4342	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	392.4384	380.9835	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	84.4722	82.8511	0.0000	0.0000	0	0.00		

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			603					0.00	0.00	31177.00	0.00	
		Total	19,744					500.00	4,992,950.00	2689703.00	21299526229.20	
Future												
	Dec 2015	ZACR	Future	25,268	2.1494	2.1376	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	81,007	15.2340	15.1293	15.3403	15.2405	2,125	32,480,946.20		
	Mar 2016	ZAEU	Future	28,333	15.5264	15.4191	15.5440	15.5440	30	466,320.00		
	Jun 2016	ZAEU	Future	250	15.8143	15.7038	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.4669	16.3497	0.0000	0.0000	0	0.00		
				112,590					2,155.00	32,947,266.20	7396830.00	94891770583.10
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	4.3017	5.4086	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	17.2594	28.9964	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	19.9988	32.7830	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	28.8793	44.6389	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	57.8524	80.8304	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	265.6354	322.5995	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	176.4937	158.7583	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	67.8378	62.5130	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	31.2119	33.3076	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	38.2764	41.4415	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	88.2385	99.8605	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	110.6129	129.3062	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	236.6360	266.1247	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	965.8846	899.7616	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	364.2507	407.0358	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	560.1982	613.6250	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	492.8205	454.4807	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	477.2822	439.9453	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	433.6101	399.1375	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	394.0711	363.2159	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	188.5585	207.7635	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	803.1713	750.8849	0.0000	0.0000	0	0.00		
				338,220					0.00	0.00	4049722.00	0.00
		Total	450,810					2,155.00	32,947,266.20	11446552.00	94891770583.10	

Future

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Dec 2015	ZAFR	Future	7,272	14.0290	13.9804	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,653	14.3248	14.2751	0.0000	0.0000	0	0.00	
			8,925					0.00	0.00	467335.00
		Total	8,925					0.00	0.00	467335.00
Future										
Dec 2015	ZAGB	Future	35,620	21.0888	21.0358	21.1933	21.1166	26	550,275.80	
Mar 2016	ZAGB	Future	4,181	21.4414	21.3869	21.5254	21.5254	140	3,010,948.00	
			39,801					166.00	3,561,223.80	5156528.00
Option										
Dec 2015	ZAGB	17.87 Put	830	7.1477	7.9345	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1730.7583	1682.3565	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1195.7244	1149.3828	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	129.3579	138.8691	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	154.5084	165.4895	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	939.1064	898.5207	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	322.1358	341.3779	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	649.1110	615.7052	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	347.0673	367.3644	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	542.1077	571.3058	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	373.1635	352.0353	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	322.1519	303.5333	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	233.3692	219.4712	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	49.3273	47.5351	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1428450.00
		Total	139,481					166.00	3,561,223.80	6584978.00
Future										
Dec 2015	ZAJY	Future	8,134	0.1146	0.1133	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	198	0.1168	0.1155	0.0000	0.0000	0	0.00	
			8,332					0.00	0.00	673547.00
		Total	8,332					0.00	0.00	673547.00
Future										
Dec 2015	ZAKS	Future	1,960	0.1345	0.1328	0.0000	0.0000	0	0.00	
			1,960					0.00	0.00	8361.00
		Total	1,960					0.00	0.00	8361.00
Future										
Dec 2015	ZANN	Future	28,268	0.0676	0.0674	0.0000	0.0000	0	0.00	
			28,268					0.00	0.00	981344.00
										5534415960.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			28,268					0.00	0.00	981344.00	5534415960.00
Future											
Mar 2016	ZASD	Future	720	10.0067	9.9568	0.0000	0.0000	0	0.00		
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	736.00	7336640.00
Total			720					0.00	0.00	736.00	7336640.00
Future											
Dec 2015	ZAUM	Future	576	13.7853	13.6984	13.8600	13.7780	43	59,330,940.00		
Mar 2016	ZAUM	Future	140	14.0206	13.9317	14.0562	14.0251	22	30,889,010.00		
Jun 2016	ZAUM	Future	129	14.2483	14.1572	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	15	14.5045	14.4093	14.5761	14.5743	15	21,862,750.00		
			<u>860</u>					<u>80.00</u>	<u>112,082,700.00</u>	107747.00	112334099520.00
Total			860					80.00	112,082,700.00	112270.00	112334099520.00
Future											
Dec 2015	ZAUS	Future	604,548	13.7853	13.6984	13.8639	13.7741	45,402	627,158,966.90		
Mar 2016	ZAUS	Future	82,572	14.0206	13.9317	14.0775	14.0050	1,428	20,033,633.40		
Jun 2016	ZAUS	Future	31,726	14.2483	14.1572	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	6,849	14.5045	14.4093	14.5761	14.5761	500	7,288,050.00		
Dec 2016	ZAUS	Future	510	14.7600	14.6645	0.0000	0.0000	0	0.00		
			<u>726,205</u>					<u>47,330.00</u>	<u>654,480,650.30</u>	96476305.00	977179767100.30
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2835.6692	2748.9035	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	0.3692	0.5035	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2785.7223	2698.9636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2585.9873	2499.2840	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2386.3997	2299.7867	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	1.7573	2.1763	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	1.7989	2.2259	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	2.4957	3.0531	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	2.8050	3.4182	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	3.5424	4.2852	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	4.4724	5.3732	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1641.6403	1555.9465	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	6.7977	8.0775	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1592.4208	1506.8517	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1300.5427	1217.2612	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	18.1418	22.5251	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1233.9695	1151.5913	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1224.5106	1142.2743	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	1205.6341	1123.6926	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	26.8546	33.5063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	31.5787	39.4366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	32.4317	40.5051	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1020.4105	942.2574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	35.1105	43.8574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	39.9944	49.9543	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	930.7445	855.1309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	45.4445	56.7309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	843.5352	770.9364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	58.2352	72.5364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	65.6766	83.0653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	759.1835	693.0510	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	681.5211	619.5566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	96.2211	121.1566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	644.3304	584.5532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	622.5636	564.1252	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	601.2168	544.1373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	594.1963	537.5718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	141.2923	173.4083	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	553.0802	499.2256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	539.7658	486.8435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	513.7273	462.6836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,350	476.1728	427.9611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	190.8728	229.5611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	464.0598	416.7905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	423.2630	379.2946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	417.6375	374.1387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	232.3375	275.7387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	241.2432	285.5793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	245.7706	290.5757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	250.3509	295.6202	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	254.9822	300.7163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	384.9624	344.2603	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	269.1790	316.2987	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	354.1182	316.8056	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	288.8182	338.4056	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	330.5025	386.2069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	303.3436	273.2978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	272.2252	245.0894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	396.9252	456.6894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	240.6834	216.5512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	462.0945	525.1781	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	14.05 Call	1,700	224.6498	202.0621	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	538.5768	604.9093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	182.3715	163.9125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	172.4535	154.9728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	163.0604	146.5109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	143.7256	129.0966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	119.7583	108.3296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	834.4583	909.9296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	92.0811	83.3293	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	86.3148	78.1151	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	76.9192	69.6155	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	65.3111	59.1049	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	62.9244	56.9409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	43.8246	39.5513	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	38.1303	34.3741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	32.2031	28.9824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	25.1320	22.5473	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	8.8711	8.4409	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	18.9477	19.1393	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	20.4663	20.7971	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	27.7201	28.7949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	28.9906	30.2059	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	32.6404	34.2760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	34.6172	36.4878	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	37.2410	39.4312	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	43.6557	46.6547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	54.0048	58.3724	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1551.0191	1470.1804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	108.2387	121.7510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1339.6123	1265.6541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	149.4548	168.3160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	185.2595	208.5058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1032.9113	970.4104	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	229.8169	258.6919	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	841.8552	791.6281	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	813.6852	765.0636	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	379.6727	422.5031	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	703.9987	661.9974	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	620.6556	584.0590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	594.9565	560.6110	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	515.9525	486.2598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	482.2797	454.6076	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	14.50 Call	2,000	424.6586	400.4751	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	400.0464	377.3646	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	372.1114	351.2830	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	360.3462	340.1990	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	302.0635	285.2637	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	261.0140	246.5534	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	197.6720	186.6479	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	133.7708	126.1442	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	118.9117	112.0634	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	27.1618	24.1944	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	86.2966	91.9611	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	195.8691	216.7971	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	219.7412	242.4793	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	279.4534	306.3887	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	386.7600	422.9228	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	398.6749	437.1177	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	574.9075	546.7707	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	336.1285	318.7215	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	300.7653	285.0372	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	272.5096	258.1267	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	261.6225	247.7551	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	250.5708	240.2123	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	227.4619	219.6205	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	335.9614	369.5513	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	397.9449	391.4284	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	391.7663	385.4780	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	99.3405	106.4858	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	469.1506	507.1854	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	406.5568	386.9327	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	399.1069	379.7662	0.0000	0.0000	0	0.00		
			<u>1,559,594</u>					<u>0.00</u>	<u>0.00</u>	<u>19990102.00</u>	<u>0.00</u>
Total			2,285,799					47,330.00	654,480,650.30	116466407.00	977179767100.30
Future											
Dec 2015	ZAZW	Future	7,688	1.1097	1.1105	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0792	1.0779	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		3,508,890					50,231.00	808064790.30	156,520,477	1,370,754,114,358.50
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