



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.1674	10.0501	0.0000	0.0000	0	0.00		
			3					0.00	0.00	47003.00	426999256.10
Option											
Nov 2015	DAAD	10.06 Put	10,000	44.8461	0.0000	0.0000	0.0000	10,000	0.00		
			10,000					10,000.00	0.00	69000.00	0.00
		Total	10,003					10,000.00	0.00	116003.00	426999256.10
Option											
Dec 2015	DAEU	15.30 Put	100	279.1758	385.3477	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	292.2992	230.4130	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	902.5171	764.7824	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	853.0035	720.2423	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	275.5426	368.0650	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	516.1696	429.0678	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1000.00	0.00
		Total	2,400					0.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.7738	22.4260	0.0000	0.0000	0	0.00		
			2					0.00	0.00	34904.00	527105211.60
Option											
Sep 2016	DAGB	21.20 Put	12,264	598.2038	709.9756	0.0000	0.0000	248	0.00		
Sep 2016	DAGB	25.85 Call	12,264	621.8338	551.9849	0.0000	0.0000	248	0.00		
			24,528					496.00	0.00	156081.00	0.00
		Total	24,530					496.00	0.00	190985.00	527105211.60
Future											
Nov 2015	DANZ	Future	0	9.3458	9.2126	0.0000	0.0000	8,000	74,726,400.00		
			0					8,000.00	74,726,400.00	816120.00	6258591052.00

<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>	
Option									
Nov 2015	DANZ	9.34 Put	8,000	85.7808	173.3587	0.0000	0.0000	0	0.00
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	8,000					8,000.00	74,726,400.00
									1316120.00
									6258591052.00
Future									
Nov 2015	DAUS	Future	1,174	14.3092	14.1060	0.0000	0.0000	1,174	16,695,923.60
Nov 2015	DAUS	Future	150	14.3188	14.1190	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	301	14.3365	14.1374	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	67	14.3391	14.1400	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	14.3697	14.1714	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	14.4044	14.2067	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	47	14.4654	14.2665	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	14.4679	14.2690	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.6177	14.4160	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.8536	14.6469	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	15.1181	14.9055	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.3685	15.1566	0.0000	0.0000	0	0.00
			<u>4,961</u>					<u>1,174.00</u>	<u>16,695,923.60</u>
									3439706.00
									34937376677.60
Option									
Nov 2015	DAUS	13.00 Put	10,000	0.0089	0.1391	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	0.0105	0.3139	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	499.4418	310.6636	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	90.2807	37.9273	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	11,000	629.4424	436.3885	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.92 Call	11,000	391.8866	224.0583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	1166.7325	969.5185	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	967.4495	772.0564	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	917.7926	723.0726	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	1149.4266	952.1120	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	970.2320	774.4589	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	1.2205	3.5948	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	13.8475	45.8398	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	667.8017	499.1200	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	403.7110	277.0601	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0000	0.0076	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0002	0.0111	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	0.5836	1.5809	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	1.2882	3.1433	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	1.6721	3.9072	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1308.6988	1112.5525	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	2.1988	5.1525	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>
Nov 2015	DAUS	13.24 Call	5,000	1100.4905	906.7754	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	1090.6083	897.0523	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	4.1083	9.6523	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	1011.6983	819.6041	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	5.1983	12.2041	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	913.5191	723.8363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	700.4232	529.9064	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	627.4734	465.4685	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	523.1319	376.2672	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.1795	0.2954	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0697	0.1214	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.1946	0.3380	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	454.2131	345.0785	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	2.2436	1.4281	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	50.8919	80.5996	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	643.9892	511.9211	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	4.4571	6.0740	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1563.5199	1377.6453	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1432.5984	1252.8011	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	88.0755	124.0456	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	458.2594	371.2277	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	204.1438	164.5368	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	140.2371	194.4242	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	576.7281	469.3651	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	5.4149	7.1558	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	240.1499	198.5222	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	858.4927	728.3718	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	7.9057	11.1763	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	120.2027	161.2540	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	433.6836	363.2442	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	234.7084	197.4544	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	235.3377	303.6081	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	532.4806	453.6016	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	108.7618	145.6875	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	586.5349	501.8823	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	185.0047	237.3698	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	485.4628	416.5306	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	10.4114	14.2551	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	149.4470	194.1951	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	420.8841	363.0269	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	271.0401	235.4312	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	297.2630	374.2066	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.42 Call	17,896	438.4686	383.6567	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	15.7102	21.4822	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	170.5798	217.6938	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	405.6324	357.2450	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	291.6698	257.9744	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	447.3064	0.0000	0.0000	0.0000	8,403	0.00
May 2016	DAUS	15.51 Call	8,403	480.8270	0.0000	0.0000	0.0000	8,403	0.00
May 2016	DAUS	11.80 Put	250	23.7307	29.9844	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	191.7768	240.3666	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	395.8054	354.5567	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	306.6674	275.7667	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	42.3539	53.7517	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	575.6486	514.6057	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	30.5861	36.8121	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	207.9800	258.8867	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	390.8846	354.2993	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	332.2341	302.2581	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	36.2546	42.5890	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	220.1694	273.5486	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	382.9242	351.0275	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	343.9644	316.2608	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	104.3185	125.0596	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	745.0623	678.1410	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	41.6686	48.6335	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	236.8705	287.3384	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	378.9563	349.5031	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	354.8068	334.9933	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	243.3364	290.2169	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	397.9718	366.9921	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	391.3015	360.9947	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	322.7784	387.2615	0.0000	0.0000	1,010	0.00
Sep 2016	DAUS	17.30 Call	48,990	457.3383	420.3587	0.0000	0.0000	1,010	0.00
Sep 2016	DAUS	11.80 Put	250	48.2309	53.7525	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	255.2190	297.2247	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	393.9012	378.6451	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	388.2765	373.8983	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	54.1420	58.5159	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	269.3007	304.3365	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	427.3218	414.7999	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	425.1395	413.0024	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	59.8567	63.8698	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	283.6889	320.6180	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	19.40 Call	400	467.8082	454.0889	0.0000	0.0000	0	0.00		
			499,752					18,826.00	0.00	6125579.00	0.00
		Total	504,713					20,000.00	16,695,923.60	9565285.00	34937376677.60
Future											
Dec 2015	EUUS	Future	1,463	1.0735	1.0742	0.0000	0.0000	0	0.00		
			1,463					0.00	0.00	209788.00	2390558050.00
		Total	1,463					0.00	0.00	209788.00	2390558050.00
Future											
Dec 2015	ZAAD	Future	15,133	10.1214	10.0008	10.1239	10.1058	1,000	10,112,925.00		
Mar 2016	ZAAD	Future	6,634	10.2460	10.1271	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.3718	10.2506	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.5186	10.3945	0.0000	0.0000	0	0.00		
			22,517					1,000.00	10,112,925.00	2665607.00	21369876711.70
Option											
Dec 2015	ZAAD	9.30 Put	201	3.6223	8.8282	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	534.5231	433.0723	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	115.5220	85.3137	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00
		Total	23,120					1,000.00	10,112,925.00	2696784.00	21369876711.70
Future											
Dec 2015	ZACR	Future	25,268	2.2446	2.2140	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	96,341	15.4344	15.2322	15.5040	15.3814	12,890	199,223,392.30		
Mar 2016	ZAEU	Future	29,017	15.7429	15.5310	15.7900	15.6760	297	4,667,689.70		
Jun 2016	ZAEU	Future	39	16.0466	15.8251	16.0044	16.0044	5	80,022.00		
Sep 2016	ZAEU	Future	500	16.3926	16.1615	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	3,000	16.7202	16.4850	0.0000	0.0000	0	0.00		
			128,897					13,192.00	203,971,104.00	7441123.00	95572648752.50
Option											
Dec 2015	ZAEU	13.05 Put	6,877	0.9966	2.3956	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	6.5143	12.5707	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	7.3262	14.4528	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	10.6798	20.5875	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	22.4906	41.1605	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	144.3637	226.4167	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	15.78 Call	6,000	181.4021	135.1113	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	51.7681	39.9493	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	22.5442	28.7326	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	27.3498	34.9663	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	61.3966	79.0485	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	76.1630	99.0850	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	164.6361	217.5016	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1083.5892	946.0417	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	258.8352	338.5032	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	421.6485	526.1018	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	528.3911	455.4964	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	510.1256	439.5287	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	458.8242	394.7791	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	412.4761	354.4648	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	143.9054	178.2903	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	862.6675	771.9274	0.0000	0.0000	0	0.00	
			<u>338,220</u>					0.00	0.00	4067722.00
	Total		467,117					13,192.00	203,971,104.00	11508845.00
										95572648752.50
Future										
Dec 2015	ZAFR	Future	7,272	14.3109	14.1398	14.3034	14.3034	5	71,517.00	
Mar 2016	ZAFR	Future	1,734	14.6314	14.4468	0.0000	0.0000	0	0.00	
			<u>9,006</u>					5.00	71,517.00	467426.00
	Total		9,006					5.00	71,517.00	467426.00
										4401631580.80
Future										
Dec 2015	ZAGB	Future	40,365	21.6889	21.3667	21.6950	21.4999	1,117	24,169,999.20	
Mar 2016	ZAGB	Future	9,752	22.0692	21.7377	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	Future	200	22.8487	22.4939	0.0000	0.0000	0	0.00	
			<u>50,317</u>					1,117.00	24,169,999.20	5192937.00
										78986061454.60
Option										
Dec 2015	ZAGB	17.87 Put	830	0.6181	1.5463	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2299.9842	1985.7297	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1716.5950	1407.8077	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	32.9912	48.2871	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	38.7504	56.0787	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1403.7672	1103.0329	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	91.7834	159.5761	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	1014.4960	762.2356	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	103.5755	177.9018	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	208.6378	331.0792	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	602.4181	422.6960	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAGB	21.50 Call	500	515.8885	360.2833	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	326.9885	493.5833	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	362.1219	253.3404	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	57.2972	44.6427	0.0000	0.0000	10,000	0.00	
			<u>100,180</u>					<u>10,000.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		150,497					11,117.00	24,169,999.20	6643887.00
										78986061454.60
Future										
Dec 2015	ZAJY	Future	8,134	0.1166	0.1155	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,149	0.1190	0.1178	0.0000	0.0000	20	235,200.00	
			<u>9,283</u>					<u>20.00</u>	<u>235,200.00</u>	<u>674518.00</u>
	Total		9,283					20.00	235,200.00	674518.00
										6904231304.10
Future										
Dec 2015	ZAKS	Future	1,960	0.1395	0.1378	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>
	Total		1,960					0.00	0.00	8361.00
										102959970.00
Future										
Dec 2015	ZANN	Future	28,268	0.0712	0.0700	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>
	Total		28,268					0.00	0.00	981344.00
										5534415960.00
Future										
Dec 2015	ZASD	Future	0	10.0769	9.9918	0.0000	0.0000	34	343,298.00	
Mar 2016	ZASD	Future	3,243	10.2147	10.1320	0.0000	0.0000	316	3,190,652.00	
			<u>3,243</u>					<u>350.00</u>	<u>3,533,950.00</u>	<u>3741.00</u>
	Total		3,243					350.00	3,533,950.00	3741.00
										37635911.70
Future										
Dec 2015	ZAUM	Future	777	14.3773	14.1794	14.3722	14.2571	96	137,328,080.00	
Mar 2016	ZAUM	Future	189	14.6255	14.4237	14.5932	14.5828	19	27,715,290.00	
Jun 2016	ZAUM	Future	189	14.8642	14.6571	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	55	15.1292	14.9166	0.0000	0.0000	0	0.00	
			<u>1,210</u>					<u>115.00</u>	<u>165,043,370.00</u>	<u>109001.00</u>
	Total		1,210					115.00	165,043,370.00	113524.00
										114094228100.00
Future										
Dec 2015	ZAUS	Future	565,164	14.3773	14.1794	14.4034	14.2618	28,404	407,466,756.70	
Mar 2016	ZAUS	Future	86,145	14.6255	14.4237	14.6055	14.5136	4,671	68,204,862.50	
Jun 2016	ZAUS	Future	33,036	14.8642	14.6571	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	Future	13,149	15.1292	14.9166	0.0000	0.0000	200	3,005,000.00		
Dec 2016	ZAUS	Future	1,010	15.3824	15.1707	0.0000	0.0000	0	0.00		
			<u>698,504</u>					<u>33,275.00</u>	<u>478,676,619.20</u>	<u>96868656.00</u>	<u>982667418144.50</u>

Option

Dec 2015	ZAUS	10.95 Call	4,331	3427.3425	3229.4963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.0425	0.0963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3377.3476	3179.5088	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3177.3756	2979.5771	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2977.4202	2779.6755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.1890	0.4114	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.1932	0.4199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.2635	0.5582	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.2946	0.6186	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.3686	0.7606	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.4620	0.9373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2227.9504	2030.6877	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.6968	1.3731	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2178.0296	1980.8333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1878.7706	1682.1645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	1.6961	3.1625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1809.0370	1612.6346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1799.0790	1602.7084	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1779.1662	1582.8614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	2.3740	4.3475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	2.7462	5.0542	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	2.8139	5.2399	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1580.3276	1385.2347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	3.0276	5.8347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	3.4225	6.9635	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1481.1713	1287.6861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	3.8713	8.2861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1382.5800	1191.0282	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	5.2800	11.6282	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	6.3413	13.7135	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1284.8914	1095.5247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1188.0756	1001.4917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	10.7756	22.0917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1140.0758	955.1412	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1111.4282	927.5733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1082.9052	900.2015	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	18.3705	35.6510	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	1016.8919	837.1660	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.40 Call	1,300	998.1830	819.3871	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	20.8830	39.9871	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	960.9898	784.1632	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	905.8117	733.3422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	28.5117	53.9422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	887.5960	716.7774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	824.6156	660.1173	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	815.7229	652.1962	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	38.4229	72.7962	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	40.7213	77.0905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	41.9142	79.3056	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	43.1356	81.5684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	44.3868	83.8767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	762.9683	605.6324	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	48.3255	91.0887	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	711.8287	560.7870	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	54.5287	101.3870	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	69.9533	124.4225	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	623.7917	483.3281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	78.7657	137.2038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	563.3699	431.0729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	96.0699	161.6729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	98.7441	165.3898	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	499.3430	376.5618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	122.0430	197.1618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	125.1973	201.3886	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	472.2927	353.8140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	0	465.6700	348.2716	0.0000	0.0000	1,700	0.00
Dec 2015	ZAUS	14.09 Call	1,500	439.7371	326.6704	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	163.5840	251.6720	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	373.1428	273.7267	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	350.6622	256.9239	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	329.1135	240.9918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	284.0137	208.1918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	229.8973	167.7047	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	352.5973	488.3047	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	164.8773	119.1634	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	151.4462	109.2609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	129.7719	93.3701	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	103.5340	75.2773	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	98.2380	71.6580	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	59.0506	44.0783	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.42 Call	11,000	48.4613	36.4543	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	37.9828	28.8322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	26.3800	19.9786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	3.9903	4.9566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.6287	8.6626	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	6.9774	9.4388	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	9.2442	13.2259	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	9.7461	13.9011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	11.2084	15.8584	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	12.0120	16.9285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	13.0902	18.3590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	15.7778	21.8999	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	20.2477	27.7275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2107.7446	1916.8070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	43.2140	56.9476	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	29,370	1872.8068	1685.7726	0.0000	0.0000	3,400	0.00
Mar 2016	ZAUS	12.95 Put	38,000	59.0698	76.7081	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	73.3201	98.6191	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1509.9129	1339.4058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	93.4511	126.9798	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1262.6300	1104.1329	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1223.3649	1067.0628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	166.2981	215.4082	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1065.1991	921.4035	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	940.6167	813.1417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,650	903.2201	779.3492	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	361.3363	0.0000	0.0000	0.0000	800	0.00
Mar 2016	ZAUS	14.21 Call	10,000	781.3493	669.9553	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	728.1861	622.5847	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	635.5481	542.2372	0.0000	0.0000	700	0.00
Mar 2016	ZAUS	14.59 Call	1,204	595.3702	508.3698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	550.1138	469.8226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	531.0463	453.2912	0.0000	0.0000	1,700	0.00
Mar 2016	ZAUS	15.03 Call	250	435.9100	371.1818	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	368.4570	314.2630	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	294.2404	0.0000	0.0000	0.0000	1,400	0.00
Mar 2016	ZAUS	15.75 Call	1,000	266.4236	228.3087	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	166.4708	144.1248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	143.8828	125.1073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	34.1139	27.0012	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	42.2413	53.3478	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	103.3812	127.5792	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.00 Put	750	114.2130	140.5501	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	141.6988	173.3019	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1564.5743	1407.3151	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	200.3743	250.2151	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	207.8620	258.9810	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	765.3874	684.6965	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	739.7082	661.7940	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	419.9264	378.2568	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	369.5874	333.3927	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	329.1469	297.7359	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	313.6269	284.0520	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	297.9167	270.1968	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	216.5204	208.1717	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	199.4041	229.8934	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	455.4437	419.3858	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	430.5498	397.0064	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	62.3132	67.2375	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	288.6332	327.6421	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	506.6659	446.4569	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	497.5845	438.1625	0.0000	0.0000	0	0.00		
			<u>1,682,580</u>					<u>9,700.00</u>	<u>0.00</u>	<u>20323836.00</u>	<u>0.00</u>
Total			2,381,084					42,975.00	478,676,619.20	117192492.00	982667418144.50
Future											
Dec 2015	ZAZW	Future	7,688	1.0500	1.0719	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	0.9970	1.0352	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
Grand Total			3,658,854					107,270.00	977237008.00	158,033,903	1,380,086,751,045.10