



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.6231	10.6338	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77003.00	729621256.10
		Total	3					0.00	0.00	146003.00	729621256.10
Future											
Feb 2016	DAEU	Future	34	16.2083	15.9838	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.2403	16.0153	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101539.00	1273662134.10
Option											
Dec 2015	DAEU	15.30 Put	100	21.6001	48.3346	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	405.4960	260.8231	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1281.0732	1073.6454	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1215.8134	1010.9884	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	57.1122	90.9999	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	727.5369	567.6246	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	133.6124	190.2210	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	496.4948	383.0863	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287600.00	0.00
		Total	2,639					0.00	0.00	389139.00	1273662134.10
Future											
Jan 2016	DAGB	Future	15	22.1111	22.0499	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.2822	22.2215	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.2939	22.2329	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.3206	22.2597	0.0000	0.0000	0	0.00		
			275					0.00	0.00	35477.00	539630679.10
Option											
Sep 2016	DAGB	21.20 Put	12,264	453.9054	465.6588	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	539.4865	520.2563	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			24,528					0.00	0.00	156081.00	0.00	
	Total		24,803					0.00	0.00	191558.00	539630679.10	
Option												
	Dec 2015	DANZ	9.34 Put	10,000	8.4900	10.5908	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10000.00	0.00
	Total		10,000					0.00	0.00	10000.00	0.00	
Future												
	Dec 2015	DAUS	Future	0	14.6687	14.5404	0.0000	0.0000	552	8,072,862.00		
	Dec 2015	DAUS	Future	133	14.6713	14.5404	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	250	14.6953	14.5688	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	4,393	14.7575	14.6269	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	1,176	14.7600	14.6295	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	96	14.8368	14.7061	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	392	14.8728	14.7418	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	133	14.8806	14.7494	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	187	14.8986	14.7673	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	14.9089	14.7776	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	230	15.1219	14.9881	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	15.1456	15.0115	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	15.4076	15.2796	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	15.3742	14.5379	0.0000	0.0000	0	0.00		
				8,036					552.00	8,072,862.00	3481412.00	35528573458.10
Option												
	Dec 2015	DAUS	14.41 Call	5,000	320.3314	223.5901	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.42 Call	10,000	312.3787	216.6892	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	10.80 Put	300	0.0078	0.0082	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	11.15 Put	250	0.0080	0.0092	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.15 Call	250	562.7288	450.8193	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	17.87 Call	300	0.0237	0.0002	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.89 Call	15,000	813.2772	690.8488	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.43 Call	15,000	334.6652	245.3738	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.50 Put	100	3.6263	4.9739	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.92 Call	100	810.1250	689.9591	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.00 Put	10,000	45.6240	65.9913	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.10 Put	10,000	61.7998	87.0478	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.40 Put	10,000	136.2369	0.0000	0.0000	0.0000	10,000	0.00		
	Jan 2016	DAUS	15.00 Call	20,000	200.0092	155.0382	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	11.80 Put	250	0.5324	0.7284	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	12.97 Call	4,600	1829.8097	1700.9583	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	13.11 Call	3,600	1690.9822	1562.7165	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>
Jan 2016	DAUS	13.50 Put	150	14.9652	23.4385	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	508.9903	427.7712	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	163.4929	130.6036	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	34.4365	49.5314	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	667.6981	575.0640	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.6943	0.9663	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	206.2938	171.0277	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1010.2979	903.4622	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	176.1127	217.2238	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	391.0828	333.3560	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	1.8291	2.3294	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	36.0311	48.8388	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	445.7464	382.4363	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	196.6888	163.9639	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	94.5571	118.7216	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	585.1651	507.4026	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	594.3227	516.2316	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	588.7519	511.0613	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	583.2187	505.9311	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	37.1748	46.8242	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	636.6279	558.5582	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	77.6799	96.3898	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	498.5985	435.6820	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	4.2611	5.1247	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	59.0513	74.0556	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	416.2793	362.0371	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	235.2359	200.9894	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	159.1213	185.8057	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	432.6062	379.4389	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.5149	6.1927	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	79.6273	93.8881	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	390.2207	342.1855	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	255.6311	222.3675	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	268.5230	305.4066	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	477.8026	423.0263	0.0000	0.0000	30	0.00
May 2016	DAUS	11.80 Put	250	7.2435	7.4909	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	98.7870	112.1103	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	371.1810	329.2978	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	269.6022	236.7889	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	12.0862	10.5720	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	583.4691	521.7132	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	421.1754	0.0000	0.0000	0.0000	8,219	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>		
Jun 2016	DAUS	15.78 Call	8,219	489.8663	0.0000	0.0000	0.0000	8,219	0.00		
Jun 2016	DAUS	11.80 Put	250	8.0251	8.2821	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	117.0362	131.3102	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	364.4216	326.8658	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	294.8789	262.9469	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.5561	8.9600	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	129.8537	148.0690	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	352.0181	317.0372	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	305.1755	274.6590	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	34.6281	41.2315	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	777.6975	711.9286	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.2939	9.5057	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	140.2953	159.2712	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	338.6882	308.2513	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	310.1507	282.0800	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	143.0088	162.8611	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	357.3933	326.4259	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	349.4835	319.2070	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	210.9378	235.8739	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	427.6346	390.8637	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.7782	10.0405	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	156.8824	168.9865	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	331.3217	314.5660	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	314.4743	300.0230	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	12.7846	10.7348	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	177.0901	172.6409	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	323.7645	324.3136	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	318.5743	318.9781	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	15.4659	11.5186	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	199.8201	171.1478	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	329.9402	344.7144	0.0000	0.0000	0	0.00		
			<u>427,986</u>					<u>26,468.00</u>	<u>0.00</u>	<u>6327247.00</u>	<u>0.00</u>
	Total		436,022					27,020.00	8,072,862.00	9808659.00	35528573458.10
Future											
Dec 2015	EUUS	Future	70	1.0876	1.0820	1.0859	1.0859	3	32,577.00		
Mar 2016	EUUS	Future	4,337	1.0903	1.0847	1.0912	1.0861	4	43,597.00		
			<u>4,407</u>					<u>7.00</u>	<u>76,174.00</u>	<u>219572.00</u>	<u>2496159521.00</u>
	Total		4,407					7.00	76,174.00	219572.00	2496159521.00
Future											
Dec 2015	ZAAD	Future	12,332	10.5745	10.5861	0.0000	0.0000	3,927	41,408,703.70		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAAD	Future	12,743	10.7010	10.7121	10.6605	10.6605	4,782	51,036,463.40	
Jun 2016	ZAAD	Future	250	10.8295	10.8400	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	500	10.9648	10.9898	0.0000	0.0000	0	0.00	
			<u>25,825</u>					<u>8,709.00</u>	<u>92,445,167.10</u>	<u>2703446.00</u> <u>21764173119.30</u>
Option										
Dec 2015	ZAAD	9.30 Put	201	0.0150	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	974.5298	986.1212	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	375.9307	388.4057	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	9.80 Put	200	29.3139	27.6359	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	443.9573	448.1437	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	79.0780	76.9207	0.0000	0.0000	0	0.00	
			<u>1,203</u>					<u>0.00</u>	<u>0.00</u>	<u>31777.00</u> <u>0.00</u>
	Total		27,028					8,709.00	92,445,167.10	2735223.00 21764173119.30
Future										
Mar 2016	ZACA	Future	2	10.9786	10.9568	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>42423.00</u> <u>358328617.70</u>
	Total		2					0.00	0.00	42423.00 358328617.70
Future										
Dec 2015	ZACR	Future	25,268	2.2593	2.2487	0.0000	0.0000	0	0.00	
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	<u>31461.00</u> <u>635246514.00</u>
	Total		25,268					0.00	0.00	31461.00 635246514.00
Future										
Dec 2015	ZAEU	Future	64,465	15.9567	15.7359	16.0115	15.8052	9,491	150,501,042.60	
Mar 2016	ZAEU	Future	43,005	16.2632	16.0381	16.3144	16.1012	14,280	230,789,751.60	
Jun 2016	ZAEU	Future	4,430	16.5706	16.3401	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	Future	700	16.9033	16.6910	16.8500	16.8100	10	168,300.00	
Dec 2016	ZAEU	Future	4,500	16.9501	16.9908	0.0000	0.0000	0	0.00	
			<u>117,100</u>					<u>23,781.00</u>	<u>381,459,094.20</u>	<u>7560352.00</u> <u>97426728438.40</u>
Option										
Dec 2015	ZAEU	13.05 Put	6,877	0.0000	0.0094	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	0.0000	0.0173	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	0.0000	0.0180	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	0.0002	0.0201	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	0.0126	0.0407	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.80 Put	65,000	0.1746	0.6700	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	214.0157	78.0055	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.31 Call	25,000	14.1743	4.6325	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,675	4.8145	1.6746	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAEU	13.05 Put	18,000	6.1402	7.4101	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	7.3855	8.9325	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	16.4947	20.1941	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	20.6381	25.3699	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	42.2220	58.4437	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1435.6557	1238.9283	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	72.4557	100.8283	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	80.6970	111.6072	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1051.2987	880.1285	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	158.0987	212.0285	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	668.1342	538.0379	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.99 Call	1,892	645.7469	518.5365	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	640.2347	513.7442	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	561.4010	448.5017	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	491.1522	391.6176	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	286.6087	223.5791	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	59.4433	72.8389	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1051.7692	912.2894	0.0000	0.0000	0	0.00		
			<u>463,144</u>					0.00	0.00	4585401.00	0.00
Total			580,244					23,781.00	381,459,094.20	12145753.00	97426728438.40
Future											
Dec 2015	ZAFR	Future	6,453	14.7647	14.5118	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	68	15.0805	14.8255	0.0000	0.0000	0	0.00		
			<u>6,521</u>					0.00	0.00	470784.00	4449813684.80
Total			6,521					0.00	0.00	470784.00	4449813684.80
Future											
Dec 2015	ZAGB	Future	23,922	21.9789	21.9202	22.0134	21.9308	1,401	30,751,365.30		
Mar 2016	ZAGB	Future	29,255	22.3480	22.2872	22.3029	22.2213	672	14,940,370.80		
Jun 2016	ZAGB	Future	443	22.7115	22.6475	0.0000	0.0000	400	9,065,920.00		
Sep 2016	ZAGB	Future	210	23.0959	23.0624	23.0950	23.0500	10	230,725.00		
			<u>53,830</u>					2,483.00	54,988,381.10	5274377.00	80762652515.10
Option											
Dec 2015	ZAGB	17.87 Put	830	0.0000	0.0128	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	2578.9006	2520.2331	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1978.9786	1920.3118	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	0.1130	0.1682	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	0.1591	0.2461	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1649.1189	1590.5499	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	0.9149	1.6239	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	1209.8831	1151.9508	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAGB	20.81 Put	4,500	1.1364	2.0365	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	5.5284	9.1752	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	639.2943	586.6530	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	498.3790	449.5546	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	19.4790	29.3546	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	229.5307	195.6480	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	1.3858	1.3246	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		154,010					2,483.00	54,988,381.10	6725327.00
										80762652515.10
Future										
Dec 2015	ZAJY	Future	7,667	0.1194	0.1179	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	2,097	0.1217	0.1202	0.0000	0.0000	446	5,425,590.00	
			<u>9,764</u>					<u>446.00</u>	<u>5,425,590.00</u>	<u>676111.00</u>
	Total		9,764					446.00	5,425,590.00	676111.00
										6923238304.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1437	0.1423	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	0.0737	0.0731	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	ZAUM	Future	1,239	14.6713	14.5429	14.6850	14.6700	4	5,871,000.00	
Mar 2016	ZAUM	Future	981	14.9168	14.7854	0.0000	0.0000	30	44,400,000.00	
Jun 2016	ZAUM	Future	130	15.1566	15.0224	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	55	15.4058	15.2909	0.0000	0.0000	0	0.00	
			<u>2,405</u>					<u>34.00</u>	<u>50,271,000.00</u>	<u>112233.00</u>
	Total		2,405					34.00	50,271,000.00	116756.00
										118765650210.00
Future										
Dec 2015	ZAUS	Future	448,901	14.6713	14.5429	14.6939	14.5200	44,438	649,677,084.40	
Mar 2016	ZAUS	Future	208,337	14.9168	14.7854	14.9404	14.7680	115,277	1,712,187,927.20	
Jun 2016	ZAUS	Future	31,981	15.1566	15.0224	15.0692	15.0492	825	12,447,710.00	
Sep 2016	ZAUS	Future	19,437	15.4058	15.2909	15.4025	15.3185	65	999,902.50	
Dec 2016	ZAUS	Future	3,092	15.3921	15.3548	15.6595	15.6575	2,000	31,341,500.00	
			<u>711,748</u>					<u>162,605.00</u>	<u>2,406,654,124.10</u>	<u>98348226.00</u>
	Total									1004080383523.70

<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										
Dec 2015	ZAUS	10.95 Call	4,331	3721.3000	3592.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.0000	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	3671.3000	3542.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	3471.3000	3342.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	3271.3000	3142.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	0.0008	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	0.0010	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	0.0046	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	0.0048	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	0.0052	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	0.0057	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	2521.3064	2392.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	0.0065	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	2471.3067	2342.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	2171.3085	2042.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	0.0089	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	2101.3090	1972.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	2091.3091	1962.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	20,000	2071.3092	1942.9000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	0.0101	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	0.0106	0.0000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	0.0107	0.0001	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	1871.3110	1742.9001	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	0.0110	0.0001	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	0.0115	0.0003	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	1771.3120	1642.9007	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Put	100	0.0120	0.0007	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	1671.3132	1542.9041	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	54,500	0.0132	0.0041	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	0.0139	0.0088	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	12,166	1571.3146	1442.9181	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	1471.3162	1342.9303	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	0.0162	0.0303	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.25 Call	201	1421.3199	1292.9394	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.28 Call	150	1391.3226	1262.9462	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.31 Call	5,000	1361.3258	1232.9542	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.36 Put	1,260	0.0321	0.0709	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.38 Call	12,000	1291.3351	1162.9791	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Call	1,300	1271.3384	1142.9882	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Put	1,000	0.0384	0.0882	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.44 Call	39,222	1231.3460	1103.0100	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	13.50 Call	2,150	1171.3608	1043.0538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	0.0608	0.1538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	1151.3668	1023.0722	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	1081.3936	953.1568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	1071.3983	943.1720	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	0.1085	0.3054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	0.1141	0.3237	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	0.1199	0.3431	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	0.1261	0.3638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	1011.4326	883.2857	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	951.4804	823.4496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	0.1804	0.5496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	0.2755	0.8881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	841.6243	713.9742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	0.3426	1.1447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	761.8126	634.6897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	0.5126	1.7897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	0.5488	1.9081	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	0.6739	2.3127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	672.2502	546.0881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	0.9502	3.1881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	1.0180	3.3995	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	632.5523	507.0218	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	583.0706	458.5801	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	2.1803	6.8817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	475.0990	354.3396	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	436.3118	317.6079	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	6.1651	17.7278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	397.9048	281.7593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	7.5778	21.3302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	313.5088	205.4659	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	12.2088	32.5659	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	200.0935	111.2753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	28.7935	68.3753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	71.0722	35.6163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	53.6930	26.5630	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	33.6104	16.4726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	31.6563	15.5106	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	14.2923	7.0775	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	11.8665	5.9095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	1.8944	1.0362	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	0.9251	0.4671	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	15.57 Call	39,000	0.3403	0.1737	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	0.0761	0.0395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	0.9290	1.2138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	2.1189	2.6222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	2.2985	2.8305	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	3.1769	3.8391	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	3.3340	4.0182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	3.7915	4.5697	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	4.0431	4.8783	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	4.3808	5.2926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	5.2234	6.3279	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	6.6313	8.0620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2377.2806	2248.2177	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	14.1092	17.3109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2132.2916	2004.4235	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	19.5521	24.0554	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	24.6433	30.3657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1745.5328	1620.8301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	31.4954	38.8494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1465.4050	1348.2564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1420.8709	1304.8278	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	63.8150	81.0524	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	80.9383	101.2464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1239.3109	1128.4884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1091.7902	986.1530	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	117.0393	143.1064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1044.4913	940.7183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	967.9072	868.5241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	178.5578	215.3666	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	888.3915	794.1800	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	820.5891	730.2505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.47 Call	1,676	719.3284	635.3147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	701.3426	618.5264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	649.2926	570.0693	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	589.5429	514.7065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	563.7777	490.9226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	438.7271	379.9259	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	350	361.0917	310.4117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	354.7210	304.7352	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	264.2191	224.6443	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	231.1763	195.6787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	38,000	211.5549	178.5406	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	16.11 Call	500	168.2928	140.9729	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	119.8093	98.9500	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	96.1046	78.8927	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	6.4691	4.2215	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	11.5543	13.3196	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	44.9183	50.7770	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	51.8775	58.5252	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	70.5076	79.1942	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1764.7097	1643.0811	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	108.1097	120.6811	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	112.5973	126.2591	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.25 Put	3,000	288.1683	0.0000	0.0000	0.0000	3,000	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	546.2619	600.1478	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	814.8667	736.8012	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	782.9019	706.7820	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	425.0468	0.0000	0.0000	0.0000	6,000	0.00		
Jun 2016	ZAUS	16.23 Call	750	396.9375	355.2457	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	340.0932	303.6592	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	293.2630	259.7806	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	274.7403	243.1906	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	256.1399	226.5586	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	144.8778	130.6141	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	100.2470	111.2169	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	415.2769	386.5250	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	386.1529	359.3437	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	17.4523	15.7100	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	212.2663	221.6410	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	344.9272	343.2848	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	342.3237	340.7060	0.0000	0.0000	0	0.00		
			<u>1,800,933</u>					<u>9,000.00</u>	<u>0.00</u>	<u>20739448.00</u>	<u>0.00</u>
Total			2,512,681					171,605.00	2,406,654,124.10	119087674.00	1004080383523.70
Future											
Dec 2015	ZAZW	Future	7,688	1.3611	1.3598	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.3014	1.2987	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15711.00</u>	<u>111116291.00</u>
Total			7,689					0.00	0.00	15711.00	111116291.00

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total

3,833,714

234,085.00

2999392392.50

161,055,872

1,411,546,113,030.60