



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Jan 2016	DAAD	Future	3	10.0360	10.0286	0.0000	0.0000	0	0.00		
			3					0.00	0.00	47003.00	426999256.10
		<b>Total</b>	<b>3</b>					<b>0.00</b>	<b>0.00</b>	106003.00	426999256.10
<b>Option</b>											
Dec 2015	DAEU	15.30 Put	100	410.1028	397.0908	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	212.9503	225.7282	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	725.6807	747.7716	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	682.3836	704.1734	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	385.2044	379.0257	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	402.5760	421.7538	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1000.00	0.00
		<b>Total</b>	<b>2,400</b>					<b>0.00</b>	<b>0.00</b>	1000.00	0.00
<b>Future</b>											
Jan 2016	DAGB	Future	2	22.3326	22.5244	0.0000	0.0000	0	0.00		
			2					0.00	0.00	34904.00	527105211.60
<b>Option</b>											
Sep 2016	DAGB	21.20 Put	12,264	723.7789	658.9300	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	523.5991	553.7720	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	155585.00	0.00
		<b>Total</b>	<b>24,530</b>					<b>0.00</b>	<b>0.00</b>	190489.00	527105211.60
<b>Future</b>											
Nov 2015	DANZ	Future	8,000	9.2223	9.1636	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	808120.00	6183864652.00
<b>Option</b>											
Nov 2015	DANZ	9.34 Put	8,000	172.2998	214.6236	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	500000.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	1308120.00	6183864652.00
<b>Future</b>											
Nov 2015	DAUS	Future	0	13.8796	13.8774	0.0000	0.0000	300	4,163,880.00		
Nov 2015	DAUS	Future	150	13.8986	13.8970	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	301	13.9165	13.9164	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	67	13.9191	13.9192	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.9498	13.9523	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.9843	13.9870	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	47	14.0428	14.0443	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,650	14.0453	14.0467	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.1895	14.1906	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.4188	14.4180	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6747	14.6717	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9214	14.9201	0.0000	0.0000	0	0.00		
			<b>3,787</b>					<b>300.00</b>	<b>4,163,880.00</b>	<b>3438532.00</b>	<b>34920680754.00</b>
<b>Option</b>											
Nov 2015	DAUS	13.00 Put	10,000	0.9023	1.0425	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	2.1544	2.3402	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.81 Call	10,000	153.2227	158.0696	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	14.25 Call	20,000	19.2953	21.4609	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	11,000	252.7829	257.3823	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.92 Call	11,000	101.2731	107.7966	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.15 Call	12,500	751.7127	749.8597	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	5,000	561.9491	560.4914	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.40 Call	7,500	516.7986	515.5660	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.17 Call	6,000	734.9830	734.0453	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	6,000	565.5843	565.3726	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	7.6414	9.0464	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.75 Put	1,000	112.7496	116.4081	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	9,000	335.8289	337.5651	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.99 Call	5,000	168.6539	170.6571	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	0.0132	0.0118	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	0.0166	0.0150	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.63 Put	5,000	3.1905	3.1202	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.85 Put	15,000	5.8134	5.9138	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.93 Put	201	7.2791	7.4965	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Call	5,000	896.1897	896.5163	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Put	5,000	9.6897	10.1163	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.24 Call	5,000	695.8346	696.8339	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Call	11,500	686.7596	687.7821	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Put	15,000	20.2596	21.3821	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	13.33 Call	201	615.5230	616.7217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	29.0230	30.3217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	530.4404	531.8263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	363.2015	364.7596	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	310.4898	312.0073	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	240.4480	241.8043	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.4518	0.5343	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.1925	0.1862	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.5309	0.5130	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	247.1016	248.9525	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	0.7901	0.7171	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	130.2024	129.3273	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	381.6752	382.9540	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	8.1712	8.5547	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1173.7320	1177.8965	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1054.9809	1059.0621	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	177.2410	179.2915	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	291.8039	295.8025	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	131.3708	135.9646	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	271.1056	273.3053	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	370.9551	374.6224	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	9.4204	9.7389	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	161.7661	166.8595	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	594.9968	598.5846	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	15.0087	15.2841	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	214.7544	216.6962	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	295.3114	300.0098	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	162.9546	168.3441	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	394.6271	0.0000	0.0000	0.0000	100	0.00
Feb 2016	DAUS	14.60 Call	100	370.4381	0.0000	0.0000	0.0000	100	0.00
Mar 2016	DAUS	13.34 Put	17,991	188.5903	190.3911	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	414.6994	418.8943	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	306.0382	307.3213	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	345.3249	350.3204	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	18.6338	20.2386	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	245.8068	246.8506	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	302.9456	308.5741	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	197.7614	204.1706	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	464.3860	465.5639	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	323.5757	329.7071	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	26.3205	29.8239	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	269.2057	269.6202	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>		
Apr 2016	DAUS	15.66 Call	250	302.8091	309.5696	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	16.29 Call	150	219.4536	226.8459	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	36.4121	39.7977	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	293.7780	294.4142	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	304.7463	312.2348	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	238.1322	246.2201	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	64.4331	68.0420	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	443.4779	449.3300	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	44.9341	48.6831	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	312.9921	313.9318	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	309.2859	317.3724	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	264.9721	273.5661	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	51.9652	55.8930	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	327.6189	328.0848	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	310.3506	318.5992	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	280.5747	289.2742	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	148.0482	151.5235	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	597.8747	601.6189	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	59.5665	64.1963	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	343.7797	344.5645	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	325.5590	335.4135	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	319.0209	329.7857	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	348.5533	349.3223	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	339.0441	348.7999	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	337.2173	347.2158	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	456.1022	456.0606	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	377.6839	386.3297	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	67.0164	72.2590	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	358.3262	359.1212	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	364.1210	375.9684	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	360.7630	373.2449	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	72.6874	78.6661	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	369.0593	369.9405	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	400.1985	414.1376	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	399.0108	413.2752	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	79.8599	85.9617	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	383.6973	385.4183	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	433.7980	449.1721	0.0000	0.0000	0	0.00		
			<u>484,966</u>					<u>200.00</u>	<u>0.00</u>	<u>6106753.00</u>	<u>0.00</u>
	<b>Total</b>		<b>488,753</b>					<b>500.00</b>	<b>4,163,880.00</b>	<b>9545285.00</b>	<b>34920680754.00</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	EUUS	Future	1,463	1.0878	1.0897	1.0862	1.0862	10	108,620.00		
			<u>1,463</u>					10.00	108,620.00	208406.00	2375613768.00
		<b>Total</b>	<b>1,463</b>					<b>10.00</b>	<b>108,620.00</b>	208406.00	2375613768.00
<b>Future</b>											
Dec 2015	ZAAD	Future	15,133	9.9876	9.9811	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	6,655	10.1127	10.1050	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.2387	10.2297	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.3830	10.3723	0.0000	0.0000	0	0.00		
			<u>22,538</u>					0.00	0.00	2664428.00	21357947148.70
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	9.0058	9.6591	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	421.7118	416.8061	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	81.7724	80.7815	0.0000	0.0000	0	0.00		
			<u>603</u>					0.00	0.00	31177.00	0.00
		<b>Total</b>	<b>23,141</b>					<b>0.00</b>	<b>0.00</b>	2695605.00	21357947148.70
<b>Future</b>											
Dec 2015	ZACR	Future	25,268	2.1857	2.1915	0.0000	0.0000	0	0.00		
			<u>25,268</u>					0.00	0.00	31461.00	635246514.00
		<b>Total</b>	<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	31461.00	635246514.00
<b>Future</b>											
Dec 2015	ZAEU	Future	90,246	15.1829	15.2120	15.3294	15.2020	2,156	32,984,519.20		
Mar 2016	ZAEU	Future	28,742	15.4784	15.5054	15.6049	15.5348	515	8,033,822.00		
Jun 2016	ZAEU	Future	39	15.7719	15.7965	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	500	16.1056	16.1274	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	3,000	16.4251	16.4483	0.0000	0.0000	0	0.00		
			<u>122,527</u>					2,671.00	41,018,341.20	7421545.00	95270991443.50
<b>Option</b>											
Dec 2015	ZAEU	13.05 Put	6,877	2.5445	2.3400	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	13.0356	11.9045	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	15.1622	13.8646	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	22.1719	20.3458	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	46.0267	42.5642	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	247.2014	236.9326	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	123.4086	134.5965	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	36.0959	41.7686	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	29.9264	28.8530	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	36.2263	35.0690	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	80.5458	79.0495	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.03 Put	12,000	102.5155	100.8957	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	224.0245	221.8033	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	903.0707	927.3863	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	348.9770	346.1812	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	542.8694	539.1203	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	430.3656	450.9029	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	415.2208	435.4834	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	372.8601	392.2928	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	334.8107	353.4027	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	181.7842	181.4904	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	740.4984	764.0268	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4049722.00
		<b>Total</b>	<b>460,747</b>					<b>2,671.00</b>	<b>41,018,341.20</b>	11471267.00
										95270991443.50
<b>Future</b>										
Dec 2015	ZAFR	Future	7,272	14.0180	14.0940	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,709	14.3177	14.3907	0.0000	0.0000	0	0.00	
			8,981					0.00	0.00	467396.00
		<b>Total</b>	<b>8,981</b>					<b>0.00</b>	<b>0.00</b>	467396.00
										4401200988.80
<b>Future</b>										
Dec 2015	ZAGB	Future	39,574	21.2754	21.4679	21.6628	21.2638	4,027	86,428,953.80	
Mar 2016	ZAGB	Future	9,752	21.6388	21.8289	22.0138	21.7503	1,035	22,549,018.00	
Sep 2016	ZAGB	Future	200	22.3869	22.5709	0.0000	0.0000	0	0.00	
			49,526					5,062.00	108,977,971.80	5188994.00
										78901359777.60
<b>Option</b>										
Dec 2015	ZAGB	17.87 Put	830	1.4700	2.4737	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1894.7881	2086.5129	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1317.4410	1510.6697	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	49.5043	50.6025	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	57.6529	59.0568	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1017.5266	1205.8756	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	174.6088	146.3688	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	686.5300	849.4629	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	194.6544	162.3469	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	360.8378	297.0125	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	368.0389	481.7518	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	311.2035	408.6653	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	535.8035	440.7653	0.0000	0.0000	500	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	215.4102	286.5767	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	32.9452	43.3693	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			100,180					500.00	0.00	1428950.00	0.00
		<b>Total</b>	<b>149,706</b>					<b>5,562.00</b>	<b>108,977,971.80</b>	6617944.00	78901359777.60
<b>Future</b>											
	Dec 2015 ZAJY	Future	8,134	0.1146	0.1152	0.0000	0.0000	0	0.00		
	Mar 2016 ZAJY	Future	1,139	0.1169	0.1174	0.0000	0.0000	0	0.00		
			9,273					0.00	0.00	674488.00	6903878504.10
		<b>Total</b>	<b>9,273</b>					<b>0.00</b>	<b>0.00</b>	674488.00	6903878504.10
<b>Future</b>											
	Dec 2015 ZAKS	Future	1,960	0.1358	0.1360	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	8361.00	102959970.00
		<b>Total</b>	<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	8361.00	102959970.00
<b>Future</b>											
	Dec 2015 ZANN	Future	28,268	0.0688	0.0687	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981344.00	5534415960.00
		<b>Total</b>	<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	981344.00	5534415960.00
<b>Future</b>											
	Mar 2016 ZASD	Future	2,893	10.0642	10.1083	0.0000	0.0000	350	3,552,150.00		
			2,893					350.00	3,552,150.00	3075.00	30911309.70
		<b>Total</b>	<b>2,893</b>					<b>350.00</b>	<b>3,552,150.00</b>	3075.00	30911309.70
<b>Future</b>											
	Dec 2015 ZAUM	Future	743	13.9577	13.9603	14.0754	13.9511	112	157,032,680.00		
	Mar 2016 ZAUM	Future	195	14.1971	14.1982	14.3206	14.2134	20	28,546,850.00		
	Jun 2016 ZAUM	Future	189	14.4292	14.4282	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUM	Future	55	14.6853	14.6823	0.0000	0.0000	0	0.00		
			1,182					132.00	185,579,530.00	108798.00	113804707670.00
		<b>Total</b>	<b>1,182</b>					<b>132.00</b>	<b>185,579,530.00</b>	113321.00	113804707670.00
<b>Future</b>											
	Dec 2015 ZAUS	Future	561,701	13.9577	13.9603	14.0861	13.9493	51,401	721,077,156.00		
	Mar 2016 ZAUS	Future	86,274	14.1971	14.1982	14.3200	14.2134	2,419	34,482,164.40		
	Jun 2016 ZAUS	Future	33,036	14.4292	14.4282	14.5180	14.5180	10	145,180.00		
	Sep 2016 ZAUS	Future	12,949	14.6853	14.6823	0.0000	0.0000	600	8,869,500.00		
	Dec 2016 ZAUS	Future	1,010	14.9359	14.9346	0.0000	0.0000	0	0.00		
			694,970					54,430.00	764,574,000.40	96785938.00	981489702105.60
<b>Option</b>											
	Dec 2015 ZAUS	10.95 Call	4,331	3007.8444	3010.4641	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	10.95 Put	8,917	0.1444	0.1641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2957.8634	2960.4872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2757.9619	2760.6042	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2558.0924	2560.7436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.5920	0.6517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.6044	0.6645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.8101	0.8746	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.9004	0.9659	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	1.1143	1.1806	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	1.3824	1.4470	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1809.6202	1812.2748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	2.0523	2.1034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1759.8456	1762.4941	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1461.9448	1464.5058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	4.9514	4.8827	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1392.8352	1395.3641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1383.0250	1385.5514	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1363.4244	1365.9455	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	8.1590	8.0484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	10.0346	9.9005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	10.3824	10.2437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1169.1912	1171.6392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	11.4912	11.3392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	13.5762	13.3986	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1073.6912	1076.0852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	15.9912	15.7852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	979.6853	982.0110	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	21.9853	21.7110	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	25.6610	25.3468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	887.5597	889.8014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	797.7593	799.8985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	40.0593	39.5985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	753.8909	755.9732	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	728.6452	730.7016	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	703.7627	705.7931	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	0	695.5525	697.5725	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	13.36 Put	1,260	65.4401	64.8255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	647.1996	649.1684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	631.4433	633.3943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	73.7433	73.0943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	600.4951	602.4118	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	555.5438	557.4088	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	13.50 Put	200	97.8438	97.1088	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	540.9654	542.8141	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	491.6055	493.3955	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	484.7708	486.5515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	127.0708	126.2515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	133.5636	132.7285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	136.8945	136.0501	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	140.2796	139.4275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	143.7207	142.8608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	444.9181	446.6504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	154.3839	153.4992	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	407.0978	408.7810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	169.3978	168.4810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	202.1970	201.2150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	343.1549	344.7505	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	219.9927	218.9791	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	301.0817	302.6126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	253.3817	252.3126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	258.3838	257.3072	0.0000	0.0000	1,500	0.00
Dec 2015	ZAUS	14.00 Call	51,500	259.8816	261.5453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	302.1816	301.2453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	308.0403	307.1349	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	243.6465	245.4389	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	239.7251	241.5480	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	224.5703	0.0000	0.0000	0.0000	3,000	0.00
Dec 2015	ZAUS	14.12 Put	200	376.0536	375.4969	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	14.20 Call	1,000	187.1061	189.3799	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	174.9207	177.3018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	163.4552	165.9346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	140.1185	142.7897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	111.8251	114.6967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	654.1251	654.3967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	79.0575	82.0692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	72.7574	75.7822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	62.7012	65.7262	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	50.6867	53.6604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	48.2782	51.2338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	29.9875	32.6633	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	24.7576	27.3098	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	19.4335	21.8252	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	13.5308	15.6502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	5.8407	5.7474	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.55 Put	42,370	11.3451	11.2577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	12.3448	12.2822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	17.2076	17.2851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	18.0720	18.1781	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	20.5756	20.7657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	21.9423	22.1802	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	23.7670	24.0708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	28.2767	28.7502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	35.6778	36.4442	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1702.2104	1704.8857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	72.5040	74.8064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1476.0285	1479.6956	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	102.0691	104.5840	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	130.0414	132.3872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1148.7241	1151.9923	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	165.7743	167.8043	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	929.0658	931.4605	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	897.2330	899.6812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	280.9258	282.3561	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	772.5816	775.2392	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	677.2058	680.0149	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,650	647.7049	650.5553	0.0000	0.0000	400	0.00
Mar 2016	ZAUS	14.21 Call	10,000	553.2454	556.2448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	514.3473	517.6678	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	447.8528	451.7373	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	419.4996	423.6353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	387.3850	391.7993	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	373.6563	378.1928	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	306.5175	311.6344	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	260.2054	265.7046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	190.2214	196.1377	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	121.8501	127.7702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	106.4007	112.2348	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	21.6729	25.0241	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	64.1334	67.6087	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	150.6213	151.4791	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	165.6217	168.4340	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	214.2910	216.2675	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1233.3334	1232.5066	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	304.1334	304.3066	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	314.2665	314.2321	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	591.1149	594.7685	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	15.00 Call	53,633	571.2485	575.1460	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	327.6291	334.9909	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	289.4116	297.2831	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	259.1107	267.3558	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	247.4984	255.8812	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	235.7512	244.2657	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	196.2377	209.9503	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	269.7615	271.2242	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	378.6176	387.6760	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	362.0663	371.6055	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	84.9532	90.7697	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	395.4730	397.1280	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	406.4693	420.7965	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	398.8196	413.0186	0.0000	0.0000	0	0.00		
			<u>1,686,180</u>					<u>6,100.00</u>	<u>0.00</u>	<u>20314136.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,381,150</b>					<b>60,530.00</b>	<b>764,574,000.40</b>	117100074.00	981489702105.60
<b>Future</b>											
Dec 2015	ZAZW	Future	7,688	1.0708	1.0876	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0400	1.0491	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>
	<b>Total</b>		<b>7,689</b>					<b>0.00</b>	<b>0.00</b>	15710.00	111111041.00
<b>Grand Total</b>			<b>3,633,407</b>					<b>69,755.00</b>	<b>1107974493.40</b>	<b>157,835,978</b>	<b>1,378,107,351,427.60</b>