



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.1245	10.1674	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	56.5033	44.8461	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	69000.00	0.00
		Total	10,003					0.00	0.00	116003.00	426999256.10
Option											
Dec 2015	DAEU	15.30 Put	100	317.4602	279.1758	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	261.0701	292.2992	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	835.9888	902.5171	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	788.6666	853.0035	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	309.9339	275.5426	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	471.8260	516.1696	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	22.7762	22.7738	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	593.7475	598.2038	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	610.1939	621.8338	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,530					0.00	0.00	190985.00	527105211.60
Future											
Nov 2015	DANZ	Future	8,000	9.3271	9.3458	0.0000	0.0000	8,000	74,568,800.00		
			8,000					8,000.00	74,568,800.00	824120.00	6333159852.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Nov 2015	DANZ	9.34 Put	8,000	93.9096	85.7808	0.0000	0.0000	0	0.00
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	16,000				8,000.00	74,568,800.00	1324120.00
										6333159852.00
Future										
	Nov 2015	DAUS	Future	0	14.2922	14.3092	0.0000	0.0000	10,000	142,922,000.00
	Nov 2015	DAUS	Future	1,174	14.2940	14.3092	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	150	14.3050	14.3188	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	301	14.3224	14.3365	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	67	14.3251	14.3391	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	14.3569	14.3697	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	250	14.3915	14.4044	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	47	14.4505	14.4654	0.0000	0.0000	0	0.00
	Jan 2016	DAUS	Future	1,650	14.4532	14.4679	0.0000	0.0000	0	0.00
	Mar 2016	DAUS	Future	272	14.5972	14.6177	0.0000	0.0000	0	0.00
	Jun 2016	DAUS	Future	264	14.8371	14.8536	0.0000	0.0000	0	0.00
	Sep 2016	DAUS	Future	259	15.1010	15.1181	0.0000	0.0000	0	0.00
	Dec 2016	DAUS	Future	251	15.3579	15.3685	0.0000	0.0000	0	0.00
				<u>4,961</u>					<u>10,000.00</u>	<u>142,922,000.00</u>
										<u>3449706.00</u>
										<u>35080298677.60</u>
Option										
	Nov 2015	DAUS	13.68 Call	11,000	614.0440	629.4424	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.92 Call	11,000	374.8588	391.8866	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.15 Call	12,500	1153.0965	1166.7325	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.35 Call	5,000	953.5910	967.4495	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.40 Call	7,500	903.8416	917.7926	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.17 Call	6,000	1135.4077	1149.4266	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.35 Call	6,000	956.0411	970.2320	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.14 Put	8,000	0.9207	1.2205	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.75 Put	1,000	12.5333	13.8475	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.68 Call	9,000	652.7223	667.8017	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.99 Call	5,000	388.2852	403.7110	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	11.15 Put	250	0.0002	0.0002	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	12.63 Put	5,000	0.5357	0.5836	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	12.85 Put	15,000	1.1654	1.2882	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	12.93 Put	201	1.4317	1.6721	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.03 Call	5,000	1294.2642	1308.6988	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.03 Put	5,000	1.8642	2.1988	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.24 Call	5,000	1085.7329	1100.4905	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.25 Call	11,500	1075.8296	1090.6083	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	13.25 Put	15,000	3.4296	4.1083	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	996.7263	1011.6983	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	4.3263	5.1983	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	898.2321	913.5191	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	685.5442	700.4232	0.0000	0.0000	20,000	0.00
Nov 2015	DAUS	13.73 Call	201	612.4474	627.4734	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	507.9737	523.1319	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.1482	0.1795	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0630	0.0697	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.1779	0.1946	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	444.5122	454.2131	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	2.0708	2.2436	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	50.9174	50.8919	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	632.9420	643.9892	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	4.2767	4.4571	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1545.7638	1563.5199	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1415.0814	1432.5984	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	89.9771	88.0755	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	449.5414	458.2594	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	199.2269	204.1438	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	143.8505	140.2371	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	566.0625	576.7281	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	5.0046	5.4149	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	234.4384	240.1499	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	842.9027	858.4927	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	7.8411	7.9057	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	123.2999	120.2027	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	425.5454	433.6836	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	229.1676	234.7084	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	240.0720	235.3377	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	528.5450	532.4806	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	111.0808	108.7618	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	577.9791	586.5349	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	189.2204	185.0047	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	478.3226	485.4628	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	9.9126	10.4114	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	152.2989	149.4470	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	414.6359	420.8841	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	265.8051	271.0401	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	303.7298	297.2630	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	432.8768	438.4686	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	14.1925	15.7102	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	172.9753	170.5798	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.66 Call	250	400.2997	405.6324	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	16.29 Call	150	286.4679	291.6698	0.0000	0.0000	0	0.00		
May 2016	DAUS	14.28 Put	8,403	454.9282	447.3064	0.0000	0.0000	0	0.00		
May 2016	DAUS	15.51 Call	8,403	475.7866	480.8270	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	21.8595	23.7307	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	194.1694	191.7768	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	390.5165	395.8054	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	301.2942	306.6674	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	40.2157	42.3539	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	570.2029	575.6486	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	28.5401	30.5861	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	210.7815	207.9800	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	384.9276	390.8846	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	326.1966	332.2341	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	34.1310	36.2546	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	224.4014	220.1694	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	376.2879	382.9242	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	337.3078	343.9644	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	102.8206	104.3185	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	738.3047	745.0623	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	39.4401	41.6686	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	239.6208	236.8705	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	371.9298	378.9563	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	347.7261	354.8068	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	245.5196	243.3364	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	391.1204	397.9718	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	384.4304	391.3015	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	327.0995	322.7784	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	450.6537	457.3383	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	44.3056	48.2309	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	256.3315	255.2190	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	387.2363	393.9012	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	381.2571	388.2765	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	49.6270	54.1420	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	267.3952	269.3007	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	423.5481	427.3218	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	421.2090	425.1395	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	55.1120	59.8567	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	281.1417	283.6889	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	463.1290	467.8082	0.0000	0.0000	0	0.00		
			<u>451,752</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6145579.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			456,713					30,000.00	142,922,000.00	9595285.00	35080298677.60	
Future												
	Dec 2015	EUUS	Future	2,179	1.0686	1.0735	0.0000	0.0000	716	7,685,877.00		
				<u>2,179</u>					<u>716.00</u>	<u>7,685,877.00</u>	210504.00	2398243927.00
			Total	2,179					716.00	7,685,877.00	210504.00	2398243927.00
Future												
	Dec 2015	ZAAD	Future	15,133	10.0811	10.1214	10.1679	10.1347	1,000	10,151,650.00		
	Mar 2016	ZAAD	Future	8,812	10.1983	10.2460	0.0000	0.0000	2,178	22,207,330.00		
	Jun 2016	ZAAD	Future	250	10.3264	10.3718	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	500	10.4727	10.5186	0.0000	0.0000	0	0.00		
				<u>24,695</u>					<u>3,178.00</u>	<u>32,358,980.00</u>	2668785.00	21402235691.70
Option												
	Dec 2015	ZAAD	9.30 Put	201	4.3215	3.6223	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	497.5241	534.5231	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	100.2251	115.5220	0.0000	0.0000	0	0.00		
				<u>603</u>					<u>0.00</u>	<u>0.00</u>	31177.00	0.00
			Total	25,298					3,178.00	32,358,980.00	2699962.00	21402235691.70
Future												
	Dec 2015	ZACR	Future	25,268	2.2425	2.2446	0.0000	0.0000	0	0.00		
				<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	31461.00	635246514.00
			Total	25,268					0.00	0.00	31461.00	635246514.00
Future												
	Dec 2015	ZAEU	Future	95,996	15.3500	15.4344	15.5111	15.3593	2,760	42,695,159.20		
	Mar 2016	ZAEU	Future	28,803	15.6486	15.7429	15.8150	15.7992	1,402	21,949,748.00		
	Jun 2016	ZAEU	Future	39	15.9537	16.0466	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	500	16.2977	16.3926	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.6310	16.7202	0.0000	0.0000	0	0.00		
				<u>128,338</u>					<u>4,162.00</u>	<u>64,644,907.20</u>	7445285.00	95637293659.70
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	1.2949	0.9966	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	7.4007	6.5143	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	8.6069	7.3262	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	12.6276	10.6798	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	26.7970	22.4906	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	170.8697	144.3637	0.0000	0.0000	3,750	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	155.9900	181.4021	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	44.8277	51.7681	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	13.05 Put	18,000	23.8014	22.5442	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	28.9215	27.3498	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	65.3631	61.3966	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	81.2230	76.1630	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	182.2769	164.6361	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1015.7589	1083.5892	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	288.5606	258.8352	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	462.4792	421.6485	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	491.1009	528.3911	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	473.8950	510.1256	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	425.6371	458.8242	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	382.1196	412.4761	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	153.8948	143.9054	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	821.2128	862.6675	0.0000	0.0000	0	0.00	
			<u>338,220</u>					<u>3,750.00</u>	<u>0.00</u>	<u>4071472.00</u>
	Total		466,558					7,912.00	64,644,907.20	11516757.00
										95637293659.70
Future										
Dec 2015	ZAFR	Future	6,549	14.2628	14.3109	0.0000	0.0000	820	11,713,700.00	
Mar 2016	ZAFR	Future	1,160	14.5730	14.6314	0.0000	0.0000	668	9,748,213.50	
			<u>7,709</u>					<u>1,488.00</u>	<u>21,461,913.50</u>	<u>468914.00</u>
	Total		7,709					1,488.00	21,461,913.50	468914.00
										4423093494.30
Future										
Dec 2015	ZAGB	Future	40,369	21.6991	21.6889	21.8296	21.6380	493	10,721,979.40	
Mar 2016	ZAGB	Future	9,762	22.0679	22.0692	22.2018	22.1746	15	332,755.00	
Sep 2016	ZAGB	Future	200	22.8531	22.8487	0.0000	0.0000	0	0.00	
			<u>50,331</u>					<u>508.00</u>	<u>11,054,734.40</u>	<u>5193445.00</u>
	Total									78997116189.00
Option										
Dec 2015	ZAGB	17.87 Put	830	0.5220	0.6181	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2309.0333	2299.9842	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1722.0028	1716.5950	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	26.7932	32.9912	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	31.0144	38.7504	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1404.5999	1403.7672	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	75.3009	91.7834	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	1008.0671	1014.4960	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	86.6870	103.5755	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	191.7788	208.6378	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	596.9918	602.4181	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	512.2307	515.8885	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	313.1307	326.9885	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	ZAGB	21.82 Call	10,000	362.9073	362.1219	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	64.0267	57.2972	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		150,511					508.00	11,054,734.40	6644395.00
										78997116189.00
Future										
Dec 2015	ZAJY	Future	8,134	0.1164	0.1166	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,231	0.1187	0.1190	0.0000	0.0000	82	983,672.00	
			<u>9,365</u>					<u>82.00</u>	<u>983,672.00</u>	<u>674600.00</u>
	Total		9,365					82.00	983,672.00	674600.00
										6905214976.10
Future										
Dec 2015	ZAKS	Future	1,960	0.1397	0.1395	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	0.0712	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										
Mar 2016	ZASD	Future	3,243	10.2183	10.2147	0.0000	0.0000	0	0.00	
			<u>3,243</u>					<u>0.00</u>	<u>0.00</u>	<u>3741.00</u>
	Total		3,243					0.00	0.00	3741.00
										37635911.70
Future										
Dec 2015	ZAUM	Future	806	14.3648	14.3773	14.4556	14.3182	146	209,988,510.00	
Mar 2016	ZAUM	Future	193	14.6053	14.6255	14.6774	14.5782	37	54,144,690.00	
Jun 2016	ZAUM	Future	189	14.8475	14.8642	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	55	15.1125	15.1292	0.0000	0.0000	0	0.00	
			<u>1,243</u>					<u>183.00</u>	<u>264,133,200.00</u>	<u>109184.00</u>
	Total		1,243					183.00	264,133,200.00	113707.00
										114358361300.00
Future										
Dec 2015	ZAUS	Future	612,286	14.3648	14.3773	14.4600	14.3202	75,162	1,080,922,319.20	
Mar 2016	ZAUS	Future	83,560	14.6053	14.6255	14.6947	14.6285	7,442	108,959,817.20	
Jun 2016	ZAUS	Future	33,036	14.8475	14.8642	14.9323	14.9323	3	44,796.90	
Sep 2016	ZAUS	Future	13,149	15.1125	15.1292	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	1,010	15.3718	15.3824	0.0000	0.0000	0	0.00	
			<u>743,041</u>					<u>82,607.00</u>	<u>1,189,926,933.30</u>	<u>96951263.00</u>
	Total									983857345077.80

<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	3414.8354	3427.3425	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.0354	0.0425	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	3364.8392	3377.3476	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	3164.8593	3177.3756	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2964.8900	2977.4202	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	0.1420	0.1890	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	0.1455	0.1932	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	0.2054	0.2635	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	0.2324	0.2946	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	0.2978	0.3686	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	0.3821	0.4620	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	2215.3565	2227.9504	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	0.6002	0.6968	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	2165.4313	2178.0296	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1866.1555	1878.7706	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	1.5820	1.6961	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1796.4234	1809.0370	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	1786.4658	1799.0790	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	20,000	1766.5542	1779.1662	0.0000	0.0000	20,000	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	2.2739	2.3740	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	2.6592	2.7462	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	2.7296	2.8139	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	1567.7525	1580.3276	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	2.9525	3.0276	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	3.3663	3.4225	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	1468.6398	1481.1713	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Put	100	3.8398	3.8713	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	1370.2973	1382.5800	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	54,500	5.4973	5.2800	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	6.5540	6.3413	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	13,241	1272.5928	1284.8914	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	1175.7300	1188.0756	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	10.9300	10.7756	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.25 Call	201	1127.6920	1140.0758	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.28 Call	150	1099.0162	1111.4282	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.31 Call	5,000	1070.4604	1082.9052	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.36 Put	1,260	18.3602	18.3705	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.38 Call	12,000	1004.3506	1016.8919	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Call	1,300	985.6095	998.1830	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Put	1,000	20.8095	20.8830	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.44 Call	39,222	948.3440	960.9898	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	13.50 Call	2,150	893.0375	905.8117	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	28.2375	28.5117	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	874.7745	887.5960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	811.6061	824.6156	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	802.6839	815.7229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	0	37.8839	38.4229	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.62 Put	4,000	40.1220	40.7213	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	41.2826	41.9142	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	42.4728	43.1356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	43.6983	44.3868	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	750.0097	762.9683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	48.3496	48.3255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	699.9236	711.8287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	55.1236	54.5287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	70.7668	69.9533	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	612.1991	623.7917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	79.7058	78.7657	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	552.0603	563.3699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	97.2603	96.0699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	99.9733	98.7441	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	488.4097	499.3430	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	123.6097	122.0430	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	126.8096	125.1973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	461.5461	472.2927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	429.2402	439.7371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	165.7469	163.5840	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	363.2552	373.1428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	341.0150	350.6622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	230.1533	0.0000	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	14.28 Call	12,000	319.7155	329.1135	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	275.7586	284.0137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	223.1618	229.8973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	358.3618	352.5973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	159.0711	164.8773	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	145.8645	151.4462	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	124.5839	129.7719	0.0000	0.0000	2,448	0.00
Dec 2015	ZAUS	14.97 Call	8,210	98.8880	103.5340	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	93.7134	98.2380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	55.8918	59.0506	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	45.6320	48.4613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	35.5230	37.9828	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	24.3960	26.3800	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.05 Put	1,500	3.7275	3.9903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.2203	6.6287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	6.5509	6.9774	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	8.7379	9.2442	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	9.2298	9.7461	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	10.6667	11.2084	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	11.4587	12.0120	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	12.5235	13.0902	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	15.1879	15.7778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	19.6441	20.2477	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2087.0049	2107.7446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	42.8133	43.2140	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1852.2704	1872.8068	0.0000	0.0000	18,740	0.00
Mar 2016	ZAUS	12.95 Put	38,000	58.9489	59.0698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	73.5021	73.3201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1491.4744	1509.9129	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	95.4432	93.4511	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1245.5092	1262.6300	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1206.5032	1223.3649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	170.0781	166.2981	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1049.5567	1065.1991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	928.1352	940.6167	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,650	891.0658	903.2201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	831.8282	0.0000	0.0000	0.0000	9,370	0.00
Mar 2016	ZAUS	14.20 Put	800	370.4472	361.3363	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	770.3109	781.3493	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	717.6521	728.1861	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	625.9262	635.5481	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	586.1544	595.3702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	542.0377	550.1138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	523.1280	531.0463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	428.7622	435.9100	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	361.8504	368.4570	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	288.5227	294.2404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	260.9764	266.4236	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	162.0918	166.4708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	139.7806	143.8828	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	31.8237	34.1139	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	40.0424	42.2413	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	102.5949	103.3812	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	113.8024	114.2130	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	142.3219	141.6988	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.50 Call	53,633	1550.4585	1564.5743	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	202.9585	200.3743	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	210.6651	207.8620	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	759.4700	765.3874	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	733.8702	739.7082	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	414.3989	419.9264	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	363.9982	369.5874	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	323.5093	329.1469	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	307.9713	313.6269	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	292.2408	297.9167	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	210.0889	216.5204	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	197.7900	199.4041	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	449.1574	455.4437	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	424.2139	430.5498	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	57.5922	62.3132	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	285.9330	288.6332	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	497.5084	506.6659	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	488.5155	497.5845	0.0000	0.0000	0	0.00	
			<u>1,670,132</u>					<u>70,558.00</u>	<u>0.00</u>	<u>20394394.00</u>
		Total	2,413,173					153,165.00	1,189,926,933.30	117345657.00
										983857345077.80
Future										
Dec 2015	ZAZW	Future	7,688	0.9791	1.0500	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	0.9502	0.9970	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>
		Total	7,689					0.00	0.00	15710.00
										111111041.00
		Grand Total	3,652,110					205,232.00	1809741017.40	158,239,135
										1,381,896,492,062.50