



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.0985	10.1245	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	56.0467	56.5033	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	304.1668	317.4602	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	230.8919	261.0701	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	804.2611	835.9888	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	756.4625	788.6666	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	293.4605	309.9339	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	439.9129	471.8260	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	22.7266	22.7762	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	607.8948	593.7475	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	597.9538	610.1939	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	9.3137	9.3271	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	824120.00	6333159852.00

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Option									
Nov 2015	DANZ	9.34 Put	8,000	96.6182	93.9096	0.0000	0.0000	0	0.00
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	16,000					0.00	0.00
									500000.00
									1324120.00
									6333159852.00
Future									
Nov 2015	DAUS	Future	0	14.1905	14.2940	0.0000	0.0000	2,348	33,283,487.00
Nov 2015	DAUS	Future	150	14.2025	14.3050	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	301	14.2200	14.3224	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	67	14.2225	14.3251	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	14.2527	14.3569	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	14.2870	14.3915	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	47	14.3472	14.4505	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	14.3500	14.4532	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.4979	14.5972	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.7302	14.8371	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.9908	15.1010	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.2415	15.3579	0.0000	0.0000	0	0.00
			<u>3,787</u>					<u>2,348.00</u>	<u>33,283,487.00</u>
									3452054.00
									35113582164.60
Option									
Nov 2015	DAUS	13.15 Call	12,500	1050.3315	1153.0965	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	850.9502	953.5910	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	801.2722	903.8416	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	1032.8423	1135.4077	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	853.5764	956.0411	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	0.8889	0.9207	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	19.3390	12.5333	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	555.0957	652.7223	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	302.1096	388.2852	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	0.0010	0.0002	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	0.6326	0.5357	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	1.2476	1.1654	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	1.4860	1.4317	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1191.8667	1294.2642	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	1.8667	1.8642	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	983.1352	1085.7329	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	973.2184	1075.8296	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	3.2184	3.4296	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	893.9892	996.7263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	3.9892	4.3263	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	795.2918	898.2321	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	13.65 Call	15,000	586.1401	685.5442	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	514.7962	612.4474	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	414.2528	507.9737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.1074	0.1482	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0712	0.0630	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.1792	0.1779	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	370.8984	444.5122	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	1.4325	2.0708	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	56.7868	50.9174	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	549.1863	632.9420	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	4.3559	4.2767	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1444.4479	1545.7638	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1316.5396	1415.0814	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	96.8126	89.9771	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	390.9868	449.5414	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	168.3168	199.2269	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	157.0819	143.8505	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	497.8413	566.0625	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	5.3801	5.0046	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	203.4943	234.4384	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	765.1756	842.9027	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	8.9799	7.8411	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	130.8231	123.2999	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	377.1529	425.5454	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	200.4939	229.1676	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	259.2312	240.0720	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	472.5334	528.5450	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	117.1829	111.0808	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	520.2331	577.9791	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	200.6840	189.2204	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	428.7358	478.3226	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	10.9549	9.9126	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	161.0406	152.2989	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	370.9325	414.6359	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	236.0628	265.8051	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	326.8801	303.7298	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	389.3329	432.8768	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	12.5739	14.1925	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	183.2037	172.9753	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	360.2397	400.2997	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	256.4775	286.4679	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	486.4850	454.9282	0.0000	0.0000	0	0.00

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May 2016	DAUS	15.51 Call	8,403	430.4124	475.7866	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	20.2748	21.8595	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	206.0516	194.1694	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	356.4392	390.5165	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	274.0346	301.2942	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	40.2260	40.2157	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	524.4929	570.2029	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	27.9339	28.5401	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	226.9703	210.7815	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	356.9686	384.9276	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	302.5486	326.1966	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	34.2551	34.1310	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	242.2910	224.4014	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	353.1288	376.2879	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	316.7850	337.3078	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	107.8211	102.8206	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	695.9560	738.3047	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	40.4517	39.4401	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	255.4137	239.6208	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	350.7763	371.9298	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	328.0987	347.7261	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	259.4283	245.5196	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	368.5751	391.1204	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	362.3276	384.4304	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	351.2511	327.0995	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	424.1336	450.6537	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	45.7515	44.3056	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	268.7337	256.3315	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	373.2272	387.2363	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	367.9135	381.2571	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	49.8715	49.6270	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	279.5893	267.3952	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	408.0937	423.5481	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	406.0618	421.2090	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	55.0109	55.1120	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	296.1055	281.1417	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	444.4675	463.1290	0.0000	0.0000	0	0.00
			<u>429,752</u>					<u>0.00</u>	<u>0.00</u>
		Total	433,539					2,348.00	33,283,487.00
									9597633.00
									35113582164.60

Future

Dec 2015	EUUS	Future	2,159	1.0749	1.0686	1.0757	1.0757	20	215,140.00
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Mar 2016	EUUS	Future	50	1.0777	1.0714	1.0800	1.0800	50	540,000.00		
			2,209					70.00	755,140.00	210574.00	2398999067.00
		Total	2,209					70.00	755,140.00	210574.00	2398999067.00
Future											
Dec 2015	ZAAD	Future	15,133	10.0532	10.0811	10.0466	10.0466	12	120,498.60		
Mar 2016	ZAAD	Future	8,812	10.1754	10.1983	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.2996	10.3264	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.4441	10.4727	0.0000	0.0000	0	0.00		
			24,695					12.00	120,498.60	2668797.00	21402356190.30
Option											
Dec 2015	ZAAD	9.30 Put	201	5.3235	4.3215	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	473.5068	497.5241	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	93.7496	100.2251	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31177.00	0.00
		Total	25,298					12.00	120,498.60	2699974.00	21402356190.30
Future											
Dec 2015	ZACR	Future	25,268	2.2264	2.2425	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	94,544	15.3282	15.3500	15.3728	15.2832	6,330	97,085,993.30		
Mar 2016	ZAEU	Future	29,052	15.6331	15.6486	15.6569	15.6001	1,372	21,503,631.60		
Jun 2016	ZAEU	Future	39	15.9325	15.9537	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	500	16.2754	16.2977	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	3,000	16.6031	16.6310	0.0000	0.0000	0	0.00		
			127,135					7,702.00	118,589,624.90	7452987.00	95755883284.60
Option											
Dec 2015	ZAEU	13.05 Put	6,877	1.0431	1.2949	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	7.1560	7.4007	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	8.2064	8.6069	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	11.6672	12.6276	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	23.7074	26.7970	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	160.1605	170.8697	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	131.9432	155.9900	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	33.5905	44.8277	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	22.1191	23.8014	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	26.6190	28.9215	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	58.5121	65.3631	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.03 Put	12,000	72.4514	81.2230	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	168.4033	182.2769	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	984.4075	1015.7589	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	272.4630	288.5606	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	445.8739	462.4792	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	461.9047	491.1009	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	445.1195	473.8950	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	398.1893	425.6371	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	356.0917	382.1196	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	144.6836	153.8948	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	788.1548	821.2128	0.0000	0.0000	0	0.00	
			<u>338,220</u>					<u>0.00</u>	<u>0.00</u>	<u>4071472.00</u>
		Total	465,355					7,702.00	118,589,624.90	11524459.00
										95755883284.60
Future										
Dec 2015	ZAFR	Future	6,549	14.2070	14.2628	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,160	14.5209	14.5730	0.0000	0.0000	0	0.00	
			<u>7,709</u>					<u>0.00</u>	<u>0.00</u>	<u>468914.00</u>
		Total	7,709					0.00	0.00	468914.00
										4423093494.30
Future										
Dec 2015	ZAGB	Future	41,079	21.6509	21.6991	21.6850	21.5598	3,644	78,684,138.10	
Mar 2016	ZAGB	Future	9,762	22.0283	22.0679	22.0559	21.9351	545	11,966,790.00	
Sep 2016	ZAGB	Future	200	22.8023	22.8531	0.0000	0.0000	0	0.00	
			<u>51,041</u>					<u>4,189.00</u>	<u>90,650,928.10</u>	<u>5197634.00</u>
										79087767117.10
Option										
Dec 2015	ZAGB	17.87 Put	830	0.5147	0.5220	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2261.2420	2309.0333	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1672.2646	1722.0028	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	24.5816	26.7932	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	28.0636	31.0144	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1352.6639	1404.5999	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	72.5679	75.3009	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	957.1990	1008.0671	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	84.1745	86.6870	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	192.7571	191.7788	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	552.0601	596.9918	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	470.0446	512.2307	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	319.1446	313.1307	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	327.8268	362.9073	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	52.1030	64.0267	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			100,180					0.00	0.00	1450950.00	0.00
		Total	151,221					4,189.00	90,650,928.10	6648584.00	79087767117.10
Future											
	Dec 2015 ZAJY	Future	8,140	0.1159	0.1164	0.1161	0.1161	12	139,437.60		
	Mar 2016 ZAJY	Future	1,231	0.1182	0.1187	0.0000	0.0000	0	0.00		
			9,371					12.00	139,437.60	674612.00	6905354413.70
		Total	9,371					12.00	139,437.60	674612.00	6905354413.70
Future											
	Dec 2015 ZAKS	Future	1,960	0.1388	0.1397	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	8361.00	102959970.00
		Total	1,960					0.00	0.00	8361.00	102959970.00
Future											
	Dec 2015 ZANN	Future	28,268	0.0708	0.0712	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
	Mar 2016 ZASD	Future	3,243	10.1671	10.2183	0.0000	0.0000	0	0.00		
			3,243					0.00	0.00	3741.00	37635911.70
		Total	3,243					0.00	0.00	3741.00	37635911.70
Future											
	Dec 2015 ZAUM	Future	821	14.2603	14.3648	14.3101	14.2477	60	85,595,900.00		
	Mar 2016 ZAUM	Future	175	14.5056	14.6053	14.5502	14.4902	44	63,843,590.00		
	Jun 2016 ZAUM	Future	199	14.7407	14.8475	14.7277	14.7276	10	14,727,650.00		
	Sep 2016 ZAUM	Future	55	15.0019	15.1125	0.0000	0.0000	0	0.00		
			1,250					114.00	164,167,140.00	109298.00	114522528440.00
		Total	1,250					114.00	164,167,140.00	113821.00	114522528440.00
Future											
	Dec 2015 ZAUS	Future	612,068	14.2603	14.3648	14.3178	14.2377	44,896	641,156,809.70		
	Mar 2016 ZAUS	Future	83,681	14.5056	14.6053	14.5502	14.4718	6,109	88,580,047.20		
	Jun 2016 ZAUS	Future	33,536	14.7407	14.8475	14.7273	14.7212	503	7,407,813.60		
	Sep 2016 ZAUS	Future	13,149	15.0019	15.1125	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	Future	1,010	15.2556	15.3718	0.0000	0.0000	0	0.00		
			743,444					51,508.00	737,144,670.50	97002771.00	984594489748.30
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	3310.3294	3414.8354	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	0.0294	0.0354	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3260.3317	3364.8392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3060.3434	3164.8593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2860.3598	2964.8900	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.1074	0.1420	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.1106	0.1455	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.1667	0.2054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.1930	0.2324	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.2586	0.2978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.3466	0.3821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2110.8379	2215.3565	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.5872	0.6002	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2060.9227	2165.4313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1761.7989	1866.1555	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	1.7865	1.5820	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1692.1395	1796.4234	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1682.1942	1786.4658	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1662.3083	1766.5542	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	2.6902	2.2739	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	3.2053	2.6592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	3.3002	2.7296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1463.9021	1567.7525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	3.6021	2.9525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	4.1671	3.3663	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1365.2272	1468.6398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	4.9272	3.8398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1267.1594	1370.2973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	6.8594	5.4973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	8.0736	6.5540	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1169.7866	1272.5928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1073.3283	1175.7300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	13.0283	10.9300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1025.5265	1127.6920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	997.0043	1099.0162	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	968.6134	1070.4604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	21.3134	18.3602	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	902.9339	1004.3506	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	884.3285	985.6095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	24.0285	20.8095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	847.3549	948.3440	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	792.5426	893.0375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	32.2426	28.2375	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.52 Call	5,200	774.4605	874.7745	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	713.2933	811.6061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	704.8379	802.6839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	47.7542	40.1220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	49.4263	41.2826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	51.1423	42.4728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	52.9037	43.6983	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	655.0092	750.0097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	58.4589	48.3496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	606.8253	699.9236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	66.5253	55.1236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	85.0573	70.7668	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	523.1757	612.1991	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	95.5918	79.7058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	466.4709	552.0603	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	116.1709	97.2603	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	119.3396	99.9733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	407.1199	488.4097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	146.8199	123.6097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	150.5241	126.8096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	382.3030	461.5461	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	352.6600	429.2402	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	195.3133	165.7469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	292.8727	363.2552	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	272.9816	341.0150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	268.9876	230.1533	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	254.9412	319.7155	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	218.4690	275.7586	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	173.6776	223.1618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	413.3776	358.3618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	120.5669	159.0711	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	109.8551	145.8645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	92.7839	124.5839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	72.6534	98.8880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	68.8128	93.7134	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	40.1568	55.8918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	32.4974	45.6320	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.0488	35.5230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	16.0419	24.3960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	4.0320	3.7275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.9099	6.2203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	7.2963	6.5509	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.80 Put	1,000	10.1701	8.7379	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	10.6831	9.2298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	12.1703	10.6667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	12.9844	11.4587	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	14.0732	12.5235	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	16.7736	15.1879	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	21.2342	19.6441	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1988.7116	2087.0049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	43.9277	42.8133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1753.5612	1852.2704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	59.5602	58.9489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	75.3757	73.5021	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1395.9369	1491.4744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	100.3335	95.4432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1154.3076	1245.5092	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1116.1998	1206.5032	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	181.0153	170.0781	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	214.9552	0.0000	0.0000	0.0000	4,350	0.00
Mar 2016	ZAUS	13.76 Call	10,000	963.5673	1049.5567	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	848.7283	928.1352	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,650	813.3470	891.0658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	757.0113	831.8282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	398.3216	370.4472	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	698.7891	770.3109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	649.1912	717.6521	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	563.3669	625.9262	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	527.4945	586.1544	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	486.6798	542.0377	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	469.1842	523.1280	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	382.3812	428.7622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	326.0484	0.0000	0.0000	0.0000	12,700	0.00
Mar 2016	ZAUS	15.27 Call	38,000	321.4642	361.8504	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	255.3804	288.5227	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	230.5866	260.9764	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	142.2307	162.0918	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	122.4680	139.7806	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	24.8055	31.8237	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	40.3220	40.0424	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	106.7631	102.5949	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	118.7721	113.8024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	149.3905	142.3219	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1457.3675	1550.4585	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.50 Put	545	216.6675	202.9585	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	224.9032	210.6651	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	703.3621	759.4700	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	679.3180	733.8702	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	381.8321	414.3989	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	334.8477	363.9982	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	297.5224	323.5093	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	283.2222	307.9713	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	268.7632	292.2408	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	198.1523	210.0889	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	207.5301	197.7900	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	422.4694	449.1574	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	399.1490	424.2139	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	59.2901	57.5922	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	298.4382	285.9330	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	459.8936	497.5084	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	451.3725	488.5155	0.0000	0.0000	0	0.00	
			<u>1,678,832</u>					<u>17,050.00</u>	<u>0.00</u>	<u>20411444.00</u>
		Total	2,422,276					68,558.00	737,144,670.50	117414215.00
										984594489748.30
Future										
Dec 2015	ZAZW	Future	7,688	1.0202	0.9791	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	0.9810	0.9502	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	3,637,589					83,005.00	1144850926.70	158,322,140
										1,383,041,342,989.20