



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	215.6676	167.3816	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10000.00	1.00
Future											
Jan 2016	DAAD	Future	3	10.3628	10.2973	0.0000	0.0000	0	0.00		
			<u>3</u>					<u>0.00</u>	<u>0.00</u>	<u>77003.00</u>	<u>729621256.10</u>
		Total	3					0.00	0.00	146003.00	729621256.10
Option											
Dec 2015	DAEU	15.30 Put	100	317.2846	438.5828	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	117.3104	85.9991	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	648.0882	526.8581	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	601.7343	485.8117	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	303.8917	387.1719	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	312.6009	244.9253	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	481.7747	586.4462	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	214.1880	171.6709	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
		Total	2,600					0.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	15	22.6513	22.4265	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.6631	22.4387	0.0000	0.0000	0	0.00		
			<u>62</u>					<u>0.00</u>	<u>0.00</u>	<u>35264.00</u>	<u>534923876.50</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	574.5115	641.5827	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	495.2778	459.8138	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			24,590					0.00	0.00	191345.00	534923876.50
Option											
Dec 2015	DANZ	9.34 Put	10,000	78.8493	0.0000	0.0000	0.0000	10,000	0.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>0.00</u>	10000.00	0.00
Total			10,000					10,000.00	0.00	10000.00	0.00
Future											
Nov 2015	DAUS	Future	0	14.2569	14.1463	0.0000	0.0000	67	955,212.30		
Dec 2015	DAUS	Future	276	14.2765	14.1633	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	133	14.2816	14.1940	0.0000	0.0000	133	1,887,802.00		
Dec 2015	DAUS	Future	250	14.3097	14.1961	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,390	14.3670	14.2542	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	14.3697	14.2569	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	74	14.4473	14.3374	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	14.4900	14.3820	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.5181	14.4088	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.7484	14.6298	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.0082	14.8880	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.2549	15.1335	0.0000	0.0000	0	0.00		
			<u>7,478</u>					<u>200.00</u>	<u>2,843,014.30</u>	<u>3480026.00</u>	<u>35508246168.10</u>
Option											
Dec 2015	DAUS	10.80 Put	300	0.0065	0.0079	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	0.0108	0.0140	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	311.8998	264.0086	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	0.2386	0.3600	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.89 Call	15,000	495.9298	426.1797	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.90 Call	10,000	488.3461	419.4319	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.50 Put	100	28.0746	43.2667	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.92 Call	100	510.5891	440.3660	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.00 Put	10,000	161.5832	0.0000	0.0000	0.0000	10,000	0.00		
Jan 2016	DAUS	15.00 Call	10,000	132.5604	0.0000	0.0000	0.0000	10,000	0.00		
Jan 2016	DAUS	11.80 Put	250	1.6077	1.9476	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	1449.0051	1343.8066	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	1316.0799	1213.4767	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.50 Put	150	58.1761	77.9976	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	329.8666	289.2369	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.32 Call	150	112.1783	98.6746	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.74 Put	100	107.5090	138.2928	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.26 Call	100	443.7681	388.9147	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	2.1809	2.5627	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	148.4266	131.9649	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>
Feb 2016	DAUS	13.93 Call	3,600	731.6398	659.8923	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	349.0062	401.9461	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	277.9567	247.5405	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	4.5150	5.2244	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	94.6520	114.1101	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	320.0979	286.0946	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	148.3728	133.3121	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	206.1611	242.4561	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	417.1067	374.6947	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	86.3128	103.2160	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	467.1338	423.2664	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	161.0154	187.4887	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	374.4237	339.5964	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	7.4438	8.8297	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	126.1161	147.9922	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	316.7063	288.2113	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	185.5181	169.4728	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	280.2430	319.3622	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	335.8161	308.1737	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	8.9754	10.7815	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	148.9543	172.2354	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	307.4495	283.2694	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	205.6840	189.1145	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	431.2806	482.5296	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	377.2862	348.3958	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	10.2112	11.7467	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	169.2959	194.5178	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	303.9388	281.7092	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	220.4480	204.7543	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	22.1117	26.5662	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	468.1035	434.5712	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.2245	12.1601	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	190.7073	218.3423	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	301.6569	281.2745	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	246.3306	230.0848	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	10.6407	11.6839	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	208.2552	237.3163	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	295.4685	277.4619	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	258.5892	243.2409	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	65.9365	77.0898	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	639.2549	600.2764	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	11.0119	11.6890	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2016	DAUS	13.50 Put	150	223.5158	253.6756	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	290.7698	273.9215	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	268.0755	255.6831	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	228.0807	257.8620	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	307.8440	291.1457	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	301.5547	285.2765	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	312.3008	348.4232	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	364.0939	343.8711	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.0915	11.9606	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	234.9672	266.9062	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	305.6068	294.4856	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	295.4032	284.9575	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.3574	11.9824	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	240.9294	276.7997	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	325.4581	313.8625	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	321.0278	309.6987	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.9555	12.5045	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	242.8205	279.8526	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	350.0039	341.1047	0.0000	0.0000	0	0.00		
			<u>331,548</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6190779.00</u>	<u>0.00</u>
Total			339,026					20,200.00	2,843,014.30	9670805.00	35508246168.10
Future											
Dec 2015	EUUS	Future	90	1.0623	1.0579	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	50	1.0653	1.0609	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>214123.00</u>	<u>2436923159.00</u>
Total			140					0.00	0.00	214123.00	2436923159.00
Future											
Dec 2015	ZAAD	Future	13,847	10.3160	10.2512	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	8,036	10.4413	10.3785	10.4000	10.4000	568	5,912,380.00		
Jun 2016	ZAAD	Future	250	10.5666	10.4990	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.7110	10.6418	0.0000	0.0000	0	0.00		
			<u>22,633</u>					<u>568.00</u>	<u>5,912,380.00</u>	<u>2680070.00</u>	<u>21517455259.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	0.5921	1.1351	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	717.9933	654.3049	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	176.8633	148.9437	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	9.80 Put	200	60.3218	71.0364	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	291.2907	261.1595	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	53.6523	49.2658	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			1,203					0.00	0.00	31777.00	0.00	
		Total	23,836					568.00	5,912,380.00	2711847.00	21517455259.80	
Future												
	Mar 2016	ZACA	Future	2	10.9147	10.8167	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42323.00	357234627.70
		Total	2					0.00	0.00	42323.00	357234627.70	
Future												
	Dec 2015	ZACR	Future	25,268	2.2170	2.2027	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	81,626	15.1735	14.9920	15.1750	15.0842	3,734	56,519,761.00		
	Mar 2016	ZAEU	Future	35,092	15.4739	15.2940	15.4609	15.4091	1,040	16,067,709.00		
	Jun 2016	ZAEU	Future	4,389	15.7675	15.5751	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	700	16.1059	15.9102	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.4325	16.2356	0.0000	0.0000	0	0.00		
				126,307					4,774.00	72,587,470.00	7506594.00	96581310440.20
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.2637	0.4259	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	2.6548	3.7479	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	2.9575	4.1948	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	3.9572	5.6943	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	7.6481	13.1753	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	61.6368	109.9752	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	34.9910	16.8861	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	7.3262	3.8188	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	4.3834	2.3335	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	16.5038	21.2310	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	19.9225	25.6340	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	45.2427	62.2590	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	62.3707	86.6248	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	166.0408	214.0747	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	832.3648	717.9267	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	280.6997	349.4044	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	567.7415	480.2655	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	463.8415	556.2655	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	345.5830	288.5011	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	330.8161	275.8444	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	16.15 Call	24,000	289.9881	241.1960	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	254.1715	210.9107	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	140.4560	175.6046	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	659.2201	579.0246	0.0000	0.0000	0	0.00
			<u>408,754</u>					<u>0.00</u>	<u>0.00</u>
Total			535,061					4,774.00	72,587,470.00
									11984501.00
									96581310440.20

Future

Dec 2015	ZAFR	Future	6,549	13.9618	13.8443	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,268	14.2740	14.1579	0.0000	0.0000	59	839,422.50
			<u>7,817</u>					<u>59.00</u>	<u>839,422.50</u>
Total			7,817					59.00	839,422.50
									469072.00
									4425351554.80

Future

Dec 2015	ZAGB	Future	40,101	21.5921	21.3797	21.5999	21.5399	25	539,104.00
Mar 2016	ZAGB	Future	9,337	21.9629	21.7553	21.9399	21.8299	170	3,722,220.00
Jun 2016	ZAGB	Future	425	22.3195	22.0986	22.2714	22.2714	5	111,357.00
Sep 2016	ZAGB	Future	200	22.7237	22.5015	0.0000	0.0000	0	0.00
			<u>50,063</u>					<u>200.00</u>	<u>4,372,681.00</u>
									5218805.00
									79545672430.60

Option

Dec 2015	ZAGB	17.87 Put	830	0.0917	0.0012	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2193.8495	1982.7498	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1597.0635	1388.2466	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	6.2007	10.7119	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	7.6509	13.2604	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1271.4113	1067.3159	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	29.1982	57.7076	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	853.1214	670.5014	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	34.9643	67.4147	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	101.1715	168.9012	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	386.7650	262.3041	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	293.1461	195.2959	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	201.0461	315.5959	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	149.4770	96.0881	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	23.20 Call	10,000	5.7953	5.4059	0.0000	0.0000	0	0.00
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>
Total			150,243					200.00	4,372,681.00
									6669755.00
									79545672430.60

Future

Dec 2015	ZAJY	Future	7,990	0.1168	0.1155	0.0000	0.0000	0	0.00
Mar 2016	ZAJY	Future	1,452	0.1189	0.1176	0.0000	0.0000	30	355,860.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			9,442					30.00	355,860.00	675143.00	6911633292.70	
		Total	9,442					30.00	355,860.00	675143.00	6911633292.70	
Future												
	Dec 2015	ZAKS	Future	1,960	0.1396	0.1385	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	0.0718	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	3,191	10.2863	10.1993	0.0000	0.0000	0	0.00		
				3,191					0.00	0.00	3845.00	38701027.70
		Total	3,191					0.00	0.00	3845.00	38701027.70	
Future												
	Dec 2015	ZAUM	Future	1,130	14.2842	14.1709	14.2791	14.2611	15	21,409,450.00		
	Mar 2016	ZAUM	Future	383	14.5257	14.4161	14.5089	14.4895	10	14,499,200.00		
	Jun 2016	ZAUM	Future	184	14.7590	14.6403	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUM	Future	55	15.0191	14.8988	0.0000	0.0000	0	0.00		
				1,752					25.00	35,908,650.00	110695.00	116527851210.00
		Total	1,752					25.00	35,908,650.00	115218.00	116527851210.00	
Future												
	Dec 2015	ZAUS	Future	589,185	14.2842	14.1709	14.3144	14.2062	21,923	312,532,716.90		
	Mar 2016	ZAUS	Future	93,311	14.5257	14.4161	14.5600	14.4399	3,544	51,304,482.00		
	Jun 2016	ZAUS	Future	33,151	14.7590	14.6403	14.7404	14.7404	10	147,404.00		
	Sep 2016	ZAUS	Future	13,149	15.0191	14.8988	0.0000	0.0000	0	0.00		
	Dec 2016	ZAUS	Future	1,060	15.2691	15.1478	0.0000	0.0000	0	0.00		
				729,856					25,477.00	363,984,602.90	97452670.00	991033368010.70
Option												
	Dec 2015	ZAUS	10.95 Call	4,331	3334.2103	3220.9008	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	10.95 Put	8,917	0.0103	0.0008	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.00 Call	1,177	3284.2104	3170.9011	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.20 Call	39,222	3084.2107	2970.9047	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.40 Call	1,197	2884.2108	2770.9130	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.60 Put	800	0.0172	0.0255	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.61 Put	580	0.0177	0.0264	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	11.75 Put	20,000	0.0275	0.0423	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0323	0.0500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0444	0.0702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0611	0.0987	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2134.2993	2021.0648	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.1095	0.1826	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2084.3169	1971.0956	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1784.5149	1671.4517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.3851	0.6798	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1714.5983	1601.6039	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1704.6120	1591.6289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1684.6407	1571.6815	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	0.6184	1.1084	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	0.7589	1.3553	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	0.7853	1.3902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1485.0703	1372.4013	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	0.8703	1.5013	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	1.0335	1.7091	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1385.3623	1272.8497	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	1.1623	1.9497	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1285.6802	1173.4532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	1.4802	2.5532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	1.6767	2.9315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1186.1043	1074.2735	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1086.6769	975.3993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	2.4769	4.4993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1037.0372	926.1152	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1007.2827	896.6053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	977.5533	867.1468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	3.8680	7.2812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	908.2992	798.6470	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	888.5466	779.1460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	4.3466	8.2460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	849.0953	740.2541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	790.0760	683.6874	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	5.8760	12.7874	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	770.4522	665.1503	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	702.0053	601.3940	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	692.2792	592.4435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	9.1640	23.7729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	9.7502	24.9548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	10.3676	26.1830	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	13.65 Put	15,000	11.0168	27.4596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	635.8996	539.6844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	580.7653	488.7284	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	16.5653	37.8284	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	25.4756	53.1358	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	483.8597	400.8401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	31.1672	62.3465	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	417.6500	342.1143	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	43.4500	81.2143	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	45.4672	84.2110	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	51.9427	93.6680	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	348.4195	281.9346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	64.2195	111.0346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	66.9071	114.7536	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	319.6564	257.3130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	285.5744	228.4380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	101.9636	161.2391	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	218.3407	173.6428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	196.6220	156.7772	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	167.0997	244.0816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	176.3752	141.2084	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	182.6000	262.9966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	137.3944	110.6595	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	223.1944	309.7595	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	93.6375	76.3230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	309.4375	405.4230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	49.2001	41.4429	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	41.5096	35.3473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	31.4131	27.2766	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	30.3206	26.3969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	18.9455	17.1972	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	16.9545	15.5568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	6.3169	5.5866	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	4.2853	3.6821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	2.6618	2.2174	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.3141	1.2210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	2.0214	2.4407	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	4.3518	5.3555	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	4.6955	5.7972	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	6.5198	7.9439	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	6.8552	8.3260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	7.8315	9.4350	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.95 Put	1,000	8.3685	10.0418	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	9.0892	10.8534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	10.8888	12.8702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	13.8980	16.2144	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1997.8031	1891.3272	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	29.7846	33.5873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1758.3952	1652.8432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	41.1895	45.9324	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	51.7486	63.2238	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1389.4708	1293.3991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	71.9597	86.8227	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1138.6759	1050.0395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1099.0452	1011.8241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	141.3576	166.1005	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	171.8199	201.5029	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	940.2519	860.9031	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	818.2333	746.2657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	780.3399	710.5705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	719.9628	653.8702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	337.3568	384.5428	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	657.5567	595.5072	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	604.4388	546.0345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	512.7877	463.6284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	474.4563	429.6282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	432.5272	391.3039	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	414.6525	375.0044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	327.1196	295.4389	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	271.5579	245.3508	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	267.0135	241.2683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	202.3306	183.5003	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	178.6557	162.4095	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	132.6884	120.4164	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	95.8517	87.4167	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	78.2220	71.6150	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	5.5355	4.9105	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	21.1519	25.8034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	77.6550	90.2833	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	88.9340	102.9048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	118.5281	135.8027	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1439.7038	1347.4520	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	180.7038	207.1520	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	188.2053	215.4437	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.85 Put	8,000	769.6503	839.9341	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	649.2437	602.9222	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	624.6197	580.0759	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	328.7458	305.2410	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	280.6767	260.6545	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	242.7345	225.7481	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	228.3278	212.5029	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	213.8481	199.1915	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	134.5441	128.1938	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	163.2962	190.2448	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	361.7562	342.3432	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	338.2626	320.2166	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	13.1209	13.7878	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	262.9510	295.0617	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	366.4192	343.5093	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	358.7629	336.2391	0.0000	0.0000	0	0.00	
			<u>1,728,332</u>					0.00	0.00	20515816.00
		Total	2,458,188					25,477.00	363,984,602.90	117968486.00
										991033368010.70
Future										
Dec 2015	ZAZW	Future	7,688	1.2348	1.2099	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.1892	1.1531	0.0000	0.0000	0	0.00	
			<u>7,689</u>					0.00	0.00	15711.00
		Total	7,689					0.00	0.00	15711.00
										111116291.00
										111116291.00
		Grand Total	3,639,076					61,333.00	486804080.70	159,514,971
										1,393,786,444,903.50