



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	269.9957	237.9454	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10 000.00	1.00
Future											
Jan 2016	DAAD	Future	3	10.4523	10.3517	0.0000	0.0000	0	0.00		
			<u>3</u>					<u>0.00</u>	<u>0.00</u>	<u>77 003.00</u>	<u>729 621 256.10</u>
		Total	3					0.00	0.00	146 003.00	729 621 256.10
Option											
Dec 2015	DAEU	15.30 Put	100	269.3658	314.6807	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	126.3270	111.4923	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	693.1584	643.8705	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	644.8986	597.7405	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	271.3620	307.0561	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	337.9172	310.1832	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	439.7082	483.8518	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	228.6268	210.1417	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1 000.00</u>	<u>0.00</u>
		Total	2,600					0.00	0.00	1 000.00	0.00
Future											
Jan 2016	DAGB	Future	15	22.7482	22.6497	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.7563	22.6579	0.0000	0.0000	0	0.00		
			<u>62</u>					<u>0.00</u>	<u>0.00</u>	<u>35 264.00</u>	<u>534 923 876.50</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	549.1189	573.3205	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	512.0448	489.4638	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156 081.00</u>	<u>0.00</u>

<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>			
Total		24,590					0.00	0.00	191 345.00	534 923 876.50	
Option											
Dec 2015	DANZ	9.34 Put	10,000	51.7003	94.1267	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	10 000.00	0.00
Total		10,000					0.00	0.00	10 000.00	0.00	
Future											
Dec 2015	DAUS	Future	276	14.3990	14.3231	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	133	14.4041	14.3284	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.4338	14.3578	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,390	14.4921	14.4156	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	14.4947	14.4181	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	74	14.5715	14.4946	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	14.6148	14.5380	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.6433	14.5662	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.8774	14.7979	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.1402	15.0597	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.3880	15.3068	0.0000	0.0000	0	0.00		
			<u>7,478</u>					<u>0.00</u>	<u>0.00</u>	3 480 026.00	35 508 246 168.10
Option											
Dec 2015	DAUS	10.80 Put	300	0.0046	0.0063	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	0.0076	0.0108	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	389.1934	342.8544	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	0.1820	0.2412	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.89 Call	15,000	593.4900	534.0345	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.90 Call	10,000	585.2229	526.2005	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.43 Call	15,000	232.9615	203.1199	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.50 Put	100	18.8814	24.4091	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.92 Call	100	604.7059	546.4993	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.00 Put	10,000	128.7678	149.4939	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.00 Call	10,000	165.3518	146.1170	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	1.4124	1.5999	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	1572.7144	1496.1593	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	1436.5967	1362.3306	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.50 Put	150	47.9860	55.2166	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	396.8939	356.2319	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.32 Call	150	140.2079	124.3512	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.74 Put	100	88.6328	100.9161	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.26 Call	100	524.1798	475.0846	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	1.7079	2.1073	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	174.3432	159.2651	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	821.3271	766.0636	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	297.0785	329.1813	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	319.2282	294.1839	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	3.7181	4.3757	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	76.2055	87.8688	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	363.3192	336.7408	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	167.8430	156.6066	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	169.7727	192.8944	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	469.7954	437.4720	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	70.9564	80.3639	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	522.3213	487.9155	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	135.6456	151.1635	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	417.5505	390.8623	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	6.1699	7.1212	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	106.0781	118.1097	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	352.5110	330.2532	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	205.6611	193.7579	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	241.3343	264.6063	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	371.0760	348.8040	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	7.3542	8.4977	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	128.7120	140.1120	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	338.3232	318.9173	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	227.2359	213.9322	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	380.8426	410.9584	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	413.7088	390.4395	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.6680	9.6018	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	149.4682	159.7374	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	330.1024	312.8813	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	241.4553	227.9627	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	18.3380	20.5952	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	509.7919	482.7486	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	9.6510	10.0861	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	170.6334	181.2687	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	327.5125	310.8196	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	267.2674	253.6472	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	9.9457	10.4765	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	188.7556	199.4988	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	319.1888	303.5620	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	279.1829	265.4248	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	54.1953	61.8362	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	688.9033	658.3714	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.3163	10.8618	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	201.7698	215.4456	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	311.8731	297.5687	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.93 Call	150	287.1939	274.1138	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	10,000	206.0341	218.7721	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.74 Call	10,000	329.6109	314.9608	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.80 Call	10,000	322.8202	308.4625	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.78 Put	48,990	286.8181	302.0876	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.30 Call	48,990	390.1583	373.0534	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	10.8657	10.8697	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	150	213.4208	224.7039	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	320.3247	310.6960	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.41 Call	150	309.0680	300.0101	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	11.3519	11.2294	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	13.50 Put	150	216.0979	230.9129	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	335.2640	328.5785	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.85 Call	150	330.2951	323.9455	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	12.0166	11.6461	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	217.4112	230.7443	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	357.2935	354.4494	0.0000	0.0000	0	0.00	
			<u>346,548</u>					0.00	0.00	
Total			354,026					0.00	0.00	
									6 205 779.00	0.00
									9 685 805.00	35 508 246 168.10
Future										
Dec 2015	EUUS	Future	90	1.0579	1.0583	0.0000	0.0000	0	0.00	
Mar 2016	EUUS	Future	50	1.0611	1.0614	0.0000	0.0000	0	0.00	
			<u>140</u>					0.00	0.00	
Total			140					0.00	0.00	
									214 123.00	2 436 923 159.00
									214 123.00	2 436 923 159.00
Future										
Dec 2015	ZAAD	Future	11,614	10.4038	10.3042	10.4142	10.3890	2,970	30,918,835.00	
Mar 2016	ZAAD	Future	8,136	10.5308	10.4297	10.5367	10.5232	500	5,264,975.00	
Jun 2016	ZAAD	Future	250	10.6576	10.5549	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	500	10.8033	10.6994	0.0000	0.0000	0	0.00	
			<u>20,500</u>					3,470.00	36,183,810.00	
									2 685 655.00	21 575 525 508.60
Option										
Dec 2015	ZAAD	9.30 Put	201	0.0632	0.6695	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	804.3053	706.3359	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	231.3145	169.3020	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	9.80 Put	200	44.7505	60.9240	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	333.2479	282.7981	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	57.6598	51.2317	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	31 777.00	0.00	
		Total	21,703					3,470.00	36,183,810.00	2 717 432.00	21 575 525 508.60	
Future												
	Mar 2016	ZACA	Future	2	10.9685	10.9104	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42 323.00	357 234 627.70
		Total	2					0.00	0.00	42 323.00	357 234 627.70	
Future												
	Dec 2015	ZACR	Future	25,268	2.2391	2.2196	0.0000	0.0000	0	0.00		
				25,268					0.00	0.00	31 461.00	635 246 514.00
		Total	25,268					0.00	0.00	31 461.00	635 246 514.00	
Future												
	Dec 2015	ZAEU	Future	76,722	15.2414	15.1672	15.3106	15.2387	5,286	80,757,241.20		
	Mar 2016	ZAEU	Future	37,909	15.5463	15.4693	15.6085	15.5529	2,803	43,659,970.00		
	Jun 2016	ZAEU	Future	4,430	15.8449	15.7642	15.8999	15.8999	41	651,895.90		
	Sep 2016	ZAEU	Future	700	16.1866	16.1042	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.5142	16.4314	0.0000	0.0000	181	2,761,155.00		
				124,261					8,311.00	127,830,262.10	7 517 672.00	96 751 546 075.10
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.1522	0.2895	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	1.6500	2.8059	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	1.8332	3.1036	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	2.4373	4.0783	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	4.6735	7.6186	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	38.5330	62.3875	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	34.3546	33.7881	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	5.9522	6.9817	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,675	3.5566	4.1660	0.0000	0.0000	202	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	15.5699	16.9897	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	18.8219	20.4416	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	42.8753	45.8413	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	55.0163	63.0683	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	148.3611	167.2320	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	878.8690	828.7904	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	253.2531	281.6309	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	601.9535	563.3491	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	425.6535	464.0491	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	365.4942	340.4468	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	349.9050	325.6407	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	16.15 Call	24,000	306.7781	284.7267	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	268.7208	248.9375	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	128.7191	139.8400	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	688.9170	652.9522	0.0000	0.0000	0	0.00
			408,552					202.00	0.00
									4 478 109.00
									0.00
		Total	532,813					8,513.00	127,830,262.10
									11 995 781.00
									96 751 546 075.10

Future

Dec 2015	ZAFR	Future	6,549	13.9968	13.9164	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	40	14.3189	14.2328	0.0000	0.0000	1,268	18,160,930.00
			6,589					1,268.00	18,160,930.00
									470 340.00
									4 443 512 484.80
		Total	6,589					1,268.00	18,160,930.00
									470 340.00
									4 443 512 484.80

Future

Dec 2015	ZAGB	Future	38,701	21.6768	21.5843	21.7352	21.6508	1,015	21,996,488.00
Mar 2016	ZAGB	Future	9,079	22.0497	21.9552	22.0916	22.0369	358	7,897,852.80
Jun 2016	ZAGB	Future	425	22.4103	22.3125	22.4735	22.4735	15	337,102.50
Sep 2016	ZAGB	Future	200	22.8177	22.7181	0.0000	0.0000	0	0.00
			48,405					1,388.00	30,231,443.30
									5 222 698.00
									79 630 319 152.90

Option

Dec 2015	ZAGB	17.87 Put	830	0.0000	0.0611	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2277.0890	2185.6186	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1678.7613	1588.6722	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	2.7369	5.6311	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	3.7209	7.1367	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1351.7251	1263.1893	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	17.6034	28.5733	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	925.5591	844.6391	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	21.2798	34.1617	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	67.0907	98.7709	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	426.7330	375.9436	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	321.7552	281.9198	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	144.9552	197.6198	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	158.3793	140.2122	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	23.20 Call	10,000	4.7769	4.9185	0.0000	0.0000	0	0.00
			100,180					0.00	0.00
									1 450 950.00
									0.00
		Total	148,585					1,388.00	30,231,443.30
									6 673 648.00
									79 630 319 152.90

Future

Dec 2015	ZAJY	Future	7,990	0.1171	0.1168	0.0000	0.0000	0	0.00
Mar 2016	ZAJY	Future	1,651	0.1194	0.1191	0.0000	0.0000	199	2,391,980.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			9,641					199.00	2,391,980.00	675 342.00	6 914 025 272.70
		Total	9,641					199.00	2,391,980.00	675 342.00	6 914 025 272.70
Future											
	Dec 2015	ZAKS	Future	1,960	0.1408	0.1400	0.0000	0	0.00		
				1,960				0.00	0.00	8 361.00	102 959 970.00
		Total	1,960					0.00	0.00	8 361.00	102 959 970.00
Future											
	Dec 2015	ZANN	Future	28,268	0.0724	0.0720	0.0000	0	0.00		
				28,268				0.00	0.00	981 344.00	5 534 415 960.00
		Total	28,268					0.00	0.00	981 344.00	5 534 415 960.00
Future											
	Mar 2016	ZASD	Future	3,191	10.3447	10.2860	0.0000	0	0.00		
				3,191				0.00	0.00	3 845.00	38 701 027.70
		Total	3,191					0.00	0.00	3 845.00	38 701 027.70
Future											
	Dec 2015	ZAUM	Future	1,207	14.4068	14.3311	14.4639	100	144,221,360.00		
	Mar 2016	ZAUM	Future	457	14.6511	14.5739	14.7072	70	102,701,960.00		
	Jun 2016	ZAUM	Future	139	14.8881	14.8086	14.9122	42	62,545,230.00		
	Sep 2016	ZAUM	Future	55	15.1512	15.0706	0.0000	0	0.00		
				1,858				212.00	309,468,550.00	111 030.00	117 015 548 700.00
		Total	1,858					212.00	309,468,550.00	115 553.00	117 015 548 700.00
Future											
	Dec 2015	ZAUS	Future	565,274	14.4068	14.3311	14.4900	43,421	626,369,781.30		
	Mar 2016	ZAUS	Future	98,292	14.6511	14.5739	14.7342	25,947	380,534,013.70		
	Jun 2016	ZAUS	Future	31,126	14.8881	14.8086	14.9453	4,510	67,238,843.00		
	Sep 2016	ZAUS	Future	13,149	15.1512	15.0706	0.0000	0	0.00		
	Dec 2016	ZAUS	Future	1,085	15.4019	15.3209	15.4540	25	386,350.00		
				708,926				73,903.00	1,074,528,988.00	97 581 581.00	992 900 301 196.30
Option											
	Dec 2015	ZAUS	10.95 Call	4,331	3456.8075	3381.1000	0.0000	0	0.00		
	Dec 2015	ZAUS	10.95 Put	8,917	0.0075	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.00 Call	1,177	3406.8076	3331.1000	0.0000	0	0.00		
	Dec 2015	ZAUS	11.20 Call	39,222	3206.8081	3131.1002	0.0000	0	0.00		
	Dec 2015	ZAUS	11.40 Call	1,197	3006.8085	2931.1035	0.0000	0	0.00		
	Dec 2015	ZAUS	11.60 Put	800	0.0113	0.0154	0.0000	0	0.00		
	Dec 2015	ZAUS	11.61 Put	580	0.0116	0.0159	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	0.0170	0.0249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0195	0.0293	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0258	0.0405	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0342	0.0560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2256.8525	2181.1916	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.0573	0.1011	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2206.8607	2131.2080	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1906.9482	1831.3938	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.1780	0.3597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1836.9836	1761.4721	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1826.9894	1751.4849	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1807.0014	1731.5119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	0.2753	0.5788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	0.3329	0.7107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	0.3436	0.7355	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1607.1782	1531.9152	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	0.3782	0.8152	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	0.4443	0.9683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1507.3227	1432.2508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	0.5227	1.1508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1407.5021	1332.5727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	0.7021	1.4727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	0.8023	1.6709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	12,166	1307.7190	1233.0003	0.0000	0.0000	1,075	0.00
Dec 2015	ZAUS	13.20 Call	677	1208.0157	1133.5762	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	1.2157	2.4762	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1158.2042	1083.9375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1128.3332	1054.1830	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1098.4758	1024.4532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	1.9485	3.8660	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	1028.8715	955.1957	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	1009.0034	935.4411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	2.2034	4.3411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	969.2967	895.9838	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	909.8240	836.9491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	3.0240	5.8491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	890.0269	817.3177	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	820.8693	748.8318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	811.0088	739.0803	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	4.5045	8.5050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	4.6609	8.7818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	4.8236	9.0689	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	4.9927	9.3742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	751.9686	681.0614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	693.6036	625.2616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	6.8036	14.1616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	11.3741	21.9047	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	590.4397	526.6594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	14.4723	26.8795	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	518.3270	458.7770	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	21.5270	37.6770	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	22.7275	39.4577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	26.6496	45.1863	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	441.1453	387.1946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	34.3453	56.0946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	36.0718	58.4914	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	408.4506	357.2296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	369.1651	321.5180	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	59.7027	89.9653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	289.6713	250.2684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	263.3396	226.9717	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	107.7431	149.3369	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	238.4624	205.1036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	119.7796	163.6070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	187.9560	161.4908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	151.1560	200.3908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	129.7904	112.5767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	222.9904	281.4767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	68.8598	61.3703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	58.0683	52.2715	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	43.8000	40.1716	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	42.2504	38.8500	0.0000	0.0000	75	0.00
Dec 2015	ZAUS	14.97 Call	8,210	26.0647	24.9007	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	23.2298	22.4163	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	15.30 Call	1,000	7.9429	8.1596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	5.3137	5.4648	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	3.2466	3.3206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.5663	1.5658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	1.8622	2.0647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	3.9284	4.4750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	4.2303	4.8307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	5.7853	6.6109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	6.0779	6.9306	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	6.9287	7.8586	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.95 Put	1,000	7.3957	8.3667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	8.0222	9.0464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	9.5839	10.7349	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	12.1880	13.5350	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2120.3610	2044.9796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	25.8602	28.0752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1879.4566	1804.6154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	35.6375	38.3996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	44.6619	47.9286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1502.9430	1433.0692	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	58.6656	66.8390	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1244.3283	1179.3195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1203.1549	1139.1087	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	117.4611	132.2425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	143.7121	161.1253	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1037.1760	977.6193	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	905.6337	852.5177	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	865.1294	813.4893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	800.3198	751.1700	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	287.8139	318.3728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	732.9627	686.5731	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	675.3207	631.4375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	575.1557	535.9645	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	531.9083	495.9869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	483.9013	452.2942	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	464.0482	433.6468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	366.3443	342.1401	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	303.9402	283.8989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	298.8233	279.1304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	226.1838	211.8744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	199.5654	187.2610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	148.4640	139.3886	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	107.0022	100.8851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	87.1491	82.4342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	6.7215	6.3115	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	17.4801	19.7560	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	67.7496	72.6565	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	77.9746	83.2659	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	104.9682	111.1679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1548.3180	1479.2492	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	160.2180	170.6492	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	166.9311	177.8749	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	ZAUS	14.85 Put	8,000	700.2058	741.6741	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	706.4623	669.9015	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	679.7542	644.4533	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	356.3590	337.8253	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	305.6876	289.0927	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	264.3234	249.9817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	248.6009	235.1302	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	232.7919	220.2005	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	144.2181	137.4928	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	144.6763	155.2603	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	386.2461	370.2538	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	360.7020	345.9881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.0882	12.9357	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	239.9354	249.5773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	386.8245	374.6004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	378.7923	366.7956	0.0000	0.0000	0	0.00
			<u>1,727,257</u>					<u>1,750.00</u>	<u>0.00</u>
		Total	2,436,183					75,653.00	1,074,528,988.00
									118 149 147.00
									992 900 301 196.30
									0.00
Future									
Dec 2015	ZAZW	Future	7,688	1.3817	1.3869	0.0000	0.0000	0	0.00
Mar 2016	ZAZW	Future	1	1.3050	1.3283	0.0000	0.0000	0	0.00
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>
		Total	7,689					0.00	0.00
									15 711.00
									111 116 291.00
									15 711.00
									111 116 291.00
		Grand Total	3,625,109					90,703.00	1 598 795 963.40
									159,733,192
									1,396,474,581,095.10