



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Dec 2015	CAGJ	Future	0	258.7293	306.2304	0.0000	0.0000	30,000	4,800,001.00
			0					30,000.00	4,800,001.00
		<b>Total</b>	<b>0</b>					<b>30,000.00</b>	<b>4,800,001.00</b>
<b>Future</b>									
Jan 2016	DAAD	Future	3	10.5805	10.6042	0.0000	0.0000	0	0.00
			3					0.00	0.00
		<b>Total</b>	<b>3</b>					<b>0.00</b>	<b>0.00</b>
<b>Future</b>									
Feb 2016	DAEU	Future	34	15.4804	15.6052	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	15.5123	15.6372	0.0000	0.0000	0	0.00
			39					0.00	0.00
									101 539.00
									1 273 662 134.10
<b>Option</b>									
Dec 2015	DAEU	15.30 Put	100	262.3511	214.0907	0.0000	0.0000	0	0.00
Dec 2015	DAEU	15.70 Call	100	112.0228	156.8132	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	675.1339	773.3370	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	626.4005	721.8006	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.15 Put	100	261.1687	221.9323	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	320.6568	385.3055	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	409.1788	361.1609	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	231.8748	278.9682	0.0000	0.0000	0	0.00
			2,600					0.00	0.00
		<b>Total</b>	<b>2,639</b>					<b>0.00</b>	<b>0.00</b>
<b>Future</b>									
Jan 2016	DAGB	Future	15	21.6912	21.9341	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	163	21.8624	22.1081	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	47	21.8739	22.1197	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	50	21.9008	22.1470	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			275					0.00	0.00	35 477.00	539 630 679.10
<b>Option</b>											
	Sep 2016	DAGB	21.20 Put	12,264	580.6653	519.2445	0.0000	0.0000	0	0.00	
	Sep 2016	DAGB	25.85 Call	12,264	475.2532	530.5667	0.0000	0.0000	0	0.00	
			24,528					0.00	0.00	156 081.00	0.00
		<b>Total</b>	<b>24,803</b>					<b>0.00</b>	<b>0.00</b>	<b>191 558.00</b>	<b>539 630 679.10</b>
<b>Option</b>											
	Dec 2015	DANZ	9.34 Put	10,000	29.4078	22.6870	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10 000.00	0.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>0.00</b>
<b>Future</b>											
	Dec 2015	DAUS	Future	276	14.3949	14.4572	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	133	14.3998	14.4622	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	250	14.4294	14.4922	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	Future	4,390	14.4878	14.5510	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	Future	1,176	14.4903	14.5536	0.0000	0.0000	0	0.00	
	Feb 2016	DAUS	Future	84	14.5671	14.6307	0.0000	0.0000	0	0.00	
	Feb 2016	DAUS	Future	392	14.6028	14.6667	0.0000	0.0000	0	0.00	
	Feb 2016	DAUS	Future	133	14.6105	14.6744	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	187	14.6285	14.6925	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	272	14.6388	14.7029	0.0000	0.0000	0	0.00	
	Jun 2016	DAUS	Future	264	14.8723	14.9373	0.0000	0.0000	0	0.00	
	Sep 2016	DAUS	Future	259	15.1347	15.2010	0.0000	0.0000	0	0.00	
	Dec 2016	DAUS	Future	251	15.3828	15.4503	0.0000	0.0000	0	0.00	
			8,067					0.00	0.00	3 480 615.00	35 516 872 351.60
<b>Option</b>											
	Dec 2015	DAUS	10.80 Put	300	0.0000	0.0097	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	11.15 Put	250	0.0002	0.0109	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	14.15 Call	250	374.6702	427.0939	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	17.87 Call	300	0.1226	0.1820	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.89 Call	15,000	582.2780	640.4627	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.90 Call	0	573.8795	631.8901	0.0000	0.0000	30,000	0.00	
	Dec 2015	DAUS	14.43 Call	15,000	217.7849	258.8629	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.50 Put	100	17.0254	14.7916	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.92 Call	100	593.9149	649.6861	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	14.00 Put	10,000	121.5136	111.3029	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	15.00 Call	10,000	153.3934	178.2841	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	11.80 Put	250	1.3200	1.1882	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	12.97 Call	4,600	1566.3991	1630.1344	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>
Jan 2016	DAUS	13.11 Call	3,600	1430.5571	1493.4157	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	44.3421	40.8442	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	381.5800	424.4923	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	128.8217	149.3663	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	83.4181	77.0368	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	510.6559	557.8154	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	1.6586	1.4894	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	164.0864	186.7835	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	813.0712	866.5375	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	291.7686	275.3840	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	308.8537	342.4919	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	3.5334	3.3729	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	74.2927	69.6573	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	353.9687	389.8215	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	159.7737	180.7814	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	167.0753	156.8299	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	461.1164	503.7633	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	69.7491	65.2904	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	514.0040	556.2671	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	134.2097	126.3516	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	409.6537	444.5528	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	6.2280	5.3901	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	105.0454	98.5468	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	344.7072	375.3821	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	198.4851	218.8383	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	240.6752	228.0596	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	364.0678	393.2304	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	7.5709	6.7299	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	128.5247	120.4306	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	331.5305	357.8821	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	220.6630	240.4206	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	380.7975	362.0275	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	407.4042	436.7286	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	9.1345	8.1279	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	150.0253	140.6074	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	323.9650	347.1081	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	235.3912	254.1503	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	19.0468	17.1292	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	503.8665	535.1685	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.1900	8.5002	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	172.0160	160.0315	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	320.4480	342.6975	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	17.04 Call	150	260.2426	279.0024	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	10.5036	8.9425	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	191.3327	175.6123	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	310.9500	330.3286	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	270.9172	288.4287	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	55.8643	47.3906	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	682.9097	713.7737	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.8762	9.4097	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	204.7131	187.0190	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	301.4937	319.7958	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	276.7888	293.9676	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	209.1100	190.5501	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	319.0253	337.3731	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	312.2193	330.2705	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	290.0553	269.7610	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	379.9163	400.6184	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.3270	9.6759	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	215.5162	195.3802	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	310.9151	325.4982	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	299.4369	313.6578	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.6707	9.9567	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	216.9773	197.6101	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	327.4186	339.9108	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	322.3786	334.7006	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.1136	10.5249	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	216.7850	196.9004	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	352.1060	359.5567	0.0000	0.0000	0	0.00		
			<u>336,548</u>					<u>30,000.00</u>	<u>0.00</u>	<u>6 235 779.00</u>	<u>0.00</u>
<b>Total</b>			<b>344,615</b>					<b>30,000.00</b>	<b>0.00</b>	<b>9 716 394.00</b>	<b>35 516 872 351.60</b>
<b>Future</b>											
Dec 2015	EUUS	Future	90	1.0575	1.0614	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	50	1.0607	1.0645	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>214 123.00</u>	<u>2 436 923 159.00</u>
<b>Total</b>			<b>140</b>					<b>0.00</b>	<b>0.00</b>	<b>214 123.00</b>	<b>2 436 923 159.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	11,214	10.5313	10.5549	10.5428	10.5368	500	5,269,900.00		
Mar 2016	ZAAD	Future	8,011	10.6598	10.6837	10.6485	10.6485	100	1,064,850.00		
Jun 2016	ZAAD	Future	250	10.7877	10.8116	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.9346	10.9589	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			19,975					600.00	6,334,750.00	2 686 680.00	21 586 325 351.10	
<b>Option</b>												
	Dec 2015	ZAAD	9.30 Put	201	0.0008	0.0385	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	931.3563	955.0204	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	339.9592	364.1294	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	9.80 Put	200	33.9924	31.3373	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	418.1255	433.7508	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	74.9138	78.9094	0.0000	0.0000	0	0.00		
			1,203					0.00	0.00	31 777.00	0.00	
	<b>Total</b>		<b>21,178</b>					<b>600.00</b>	<b>6,334,750.00</b>	2 718 457.00	21 586 325 351.10	
<b>Future</b>												
	Mar 2016	ZACA	Future	2	10.9322	11.0129	0.0000	0.0000	0	0.00		
				2				0.00	0.00	42 323.00	357 234 627.70	
	<b>Total</b>		<b>2</b>					<b>0.00</b>	<b>0.00</b>	42 323.00	357 234 627.70	
<b>Future</b>												
	Dec 2015	ZACR	Future	25,268	2.2324	2.2417	0.0000	0.0000	0	0.00		
				25,268				0.00	0.00	31 461.00	635 246 514.00	
	<b>Total</b>		<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	31 461.00	635 246 514.00	
<b>Future</b>												
	Dec 2015	ZAEU	Future	74,372	15.2306	15.3533	15.3569	15.1949	2,360	36,039,368.50		
	Mar 2016	ZAEU	Future	39,879	15.5349	15.6600	15.6254	15.5010	2,496	38,865,816.60		
	Jun 2016	ZAEU	Future	4,430	15.8342	15.9607	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	700	16.1762	16.3044	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.5070	16.6366	0.0000	0.0000	0	0.00		
			123,881					4,856.00	74,905,185.10	7 524 791.00	96 861 362 740.20	
<b>Option</b>												
	Dec 2015	ZAEU	13.05 Put	6,877	0.1064	0.0892	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	1.0491	0.9544	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	1.1905	1.0707	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	1.6735	1.4591	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	3.6070	2.9286	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	33.8638	21.5958	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	24.3067	48.4191	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	3.6124	7.4236	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,675	2.1989	4.3598	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	15.2255	13.9810	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	18.4836	16.9204	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	42.7943	38.6310	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.03 Put	17,534	55.0555	48.5387	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	147.5690	127.5741	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	866.0127	960.8569	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	251.6455	219.4562	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	588.0609	666.8228	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	423.1609	376.8228	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	351.7618	407.1748	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	336.2635	389.9944	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	293.4590	342.3310	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	255.7907	300.1105	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	130.2090	117.8515	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	680.2043	742.6256	0.0000	0.0000	0	0.00
			<u>408,552</u>					0.00	0.00
		<b>Total</b>	<b>532,433</b>					<b>4,856.00</b>	<b>74,905,185.10</b>
									12 002 900.00
									96 861 362 740.20
<b>Future</b>									
Dec 2015	ZAFR	Future	6,549	14.0050	14.0677	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	30	14.3281	14.3912	0.0000	0.0000	0	0.00
			<u>6,579</u>					0.00	0.00
		<b>Total</b>	<b>6,579</b>					<b>0.00</b>	<b>0.00</b>
									470 350.00
									4 443 656 684.80
<b>Future</b>									
Dec 2015	ZAGB	Future	37,001	21.5578	21.7991	21.6703	21.5822	780	16,855,160.00
Mar 2016	ZAGB	Future	9,229	21.9281	22.1746	22.0813	21.9204	1,530	33,766,229.00
Jun 2016	ZAGB	Future	425	22.2863	22.5363	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	200	22.6920	22.9445	0.0000	0.0000	0	0.00
			<u>46,855</u>					2,310.00	50,621,389.00
									5 226 901.00
									79 722 480 541.90
<b>Option</b>									
Dec 2015	ZAGB	17.87 Put	830	0.0335	0.0315	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2157.9036	2399.2848	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1558.9906	1799.9879	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	1.9006	1.3053	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	2.8965	1.8579	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1232.0195	1471.6595	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	18.1913	9.8596	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	807.2288	1039.6624	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	22.1429	12.1088	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	73.5859	42.4195	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	319.6811	514.9358	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	223.0777	398.5770	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	165.2777	99.4770	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	98.2978	198.1132	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
	Dec 2015	ZAGB	23.20 Call	10,000	2.5610	5.6118	0.0000	0.0000	0	0.00		
				<u>100,180</u>					0.00	0.00	1 450 950.00	0.00
			<b>Total</b>	<b>147,035</b>					<b>2,310.00</b>	<b>50,621,389.00</b>	6 677 851.00	79 722 480 541.90
<b>Future</b>												
	Dec 2015	ZAJY	Future	7,740	0.1167	0.1175	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	1,651	0.1190	0.1199	0.0000	0.0000	0	0.00		
				<u>9,391</u>					0.00	0.00	675 592.00	6 916 954 672.70
			<b>Total</b>	<b>9,391</b>					<b>0.00</b>	<b>0.00</b>	675 592.00	6 916 954 672.70
<b>Future</b>												
	Dec 2015	ZAKS	Future	1,960	0.1409	0.1415	0.0000	0.0000	0	0.00		
				<u>1,960</u>					0.00	0.00	8 361.00	102 959 970.00
			<b>Total</b>	<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	8 361.00	102 959 970.00
<b>Future</b>												
	Dec 2015	ZANN	Future	28,268	0.0723	0.0727	0.0000	0.0000	0	0.00		
				<u>28,268</u>					0.00	0.00	981 344.00	5 534 415 960.00
			<b>Total</b>	<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	981 344.00	5 534 415 960.00
<b>Future</b>												
	Mar 2016	ZASD	Future	2,401	10.3392	10.4021	10.4021	10.4021	37	384,877.70		
				<u>2,401</u>					37.00	384,877.70	4 672.00	47 273 465.40
			<b>Total</b>	<b>2,401</b>					<b>37.00</b>	<b>384,877.70</b>	4 672.00	47 273 465.40
<b>Future</b>												
	Dec 2015	ZAUM	Future	1,243	14.4023	14.4650	14.4312	14.3460	134	192,944,250.00		
	Mar 2016	ZAUM	Future	545	14.6466	14.7107	14.6746	14.5866	99	144,995,260.00		
	Jun 2016	ZAUM	Future	120	14.8830	14.9480	14.9115	14.8160	48	71,375,240.00		
	Sep 2016	ZAUM	Future	55	15.1457	15.2121	0.0000	0.0000	0	0.00		
				<u>1,963</u>					281.00	409,314,750.00	111 399.00	117 553 138 000.00
			<b>Total</b>	<b>1,963</b>					<b>281.00</b>	<b>409,314,750.00</b>	115 922.00	117 553 138 000.00
<b>Future</b>												
	Dec 2015	ZAUS	Future	587,233	14.4023	14.4650	14.4605	14.3400	32,203	463,254,860.50		
	Mar 2016	ZAUS	Future	111,463	14.6466	14.7107	14.6801	14.5805	14,252	208,495,326.80		
	Jun 2016	ZAUS	Future	29,255	14.8830	14.9480	14.9115	14.8193	4,018	59,748,530.90		
	Sep 2016	ZAUS	Future	13,449	15.1457	15.2121	15.1588	15.0940	371	5,619,314.00		
	Dec 2016	ZAUS	Future	1,085	15.3968	15.4643	0.0000	0.0000	0	0.00		
				<u>742,485</u>					50,844.00	737,118,032.20	97 700 030.00	994 619 747 058.30
<b>Option</b>												

<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 Call	4,331	3452.3000	3515.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.0000	0.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3402.3000	3465.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3202.3000	3265.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	3002.3000	3065.0012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.0000	0.0093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.0000	0.0096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.0000	0.0135	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0000	0.0153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0000	0.0197	0.0000	0.0000	153	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0000	0.0254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2252.3000	2315.0375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.0000	0.0406	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2202.3000	2265.0428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1902.3022	1965.0971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.0045	0.1151	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1832.3051	1895.1185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1822.3058	1885.1219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1802.3072	1865.1291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	0.0218	0.1726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	0.0404	0.2062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	0.0446	0.2125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1602.3599	1665.2325	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	0.0599	0.2325	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	0.0963	0.2705	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1502.4518	1565.3153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	0.1518	0.3153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1402.5858	1465.4309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	0.2858	0.4309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	0.3485	0.4962	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	12,166	1302.7258	1365.5726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1202.9390	1265.7687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	0.6390	0.7687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1153.0849	1215.8944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1123.1888	1185.9808	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1093.3070	1156.0768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	1.2417	1.2611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	1023.6509	1086.3446	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	1003.7701	1066.4344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	1.4701	1.4344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	964.0425	1026.6348	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	904.5527	966.9973	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	13.50 Put	200	2.2527	1.9973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	884.7554	947.1375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	815.6254	877.7226	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	805.7734	867.8201	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	3.7902	3.0267	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	3.9596	3.1364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	4.1366	3.2504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	4.3219	3.3692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	746.8157	808.4928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	688.4138	749.3496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	6.1138	4.3496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	9.9762	6.8590	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	584.1893	643.3696	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	12.5929	8.9315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	510.8794	568.8137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	18.5794	13.8137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	19.6030	14.6629	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	22.9591	17.4707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	431.8974	488.1058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	29.5974	23.1058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	31.0960	24.3900	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	398.2625	453.5842	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	357.7077	411.8081	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	51.9454	42.5510	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	275.2331	326.1673	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	247.8328	297.4375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	95.9697	81.8093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	221.9418	270.1140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	107.2816	91.9985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	169.5023	214.0660	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	137.2023	119.0660	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	111.8170	147.8475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	209.5170	182.8475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	54.8864	78.5876	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	45.2986	66.2423	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	32.9636	49.8962	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	31.6516	48.1197	0.0000	0.0000	53	0.00
Dec 2015	ZAUS	14.97 Call	8,210	18.3604	29.5683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	16.1259	26.3214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	5.0585	8.6932	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	3.3421	5.8467	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	2.0296	3.6110	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.80 Call	53,000	0.9883	1.7861	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	1.7864	1.6528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	3.8202	3.4499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	4.1190	3.7116	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	5.6469	5.0378	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	5.9324	5.3054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	6.7628	6.0862	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	7.2190	6.5165	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	7.8308	7.0950	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	9.3561	8.5440	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	11.9018	10.9770	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2115.4236	2178.3527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	25.2934	23.9358	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1874.3432	1937.0221	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	34.8942	33.2994	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	43.7700	41.9752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1497.4416	1559.5827	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	57.5648	53.8023	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1238.2893	1296.8081	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1197.0178	1255.0912	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	115.6691	108.8788	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	141.6855	133.6318	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1030.6297	1086.5648	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	898.7103	951.5591	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	858.0357	909.8464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	792.9482	843.3780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	284.6799	269.5714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	725.3031	774.1447	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	667.4192	714.7668	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	566.8615	611.2582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	523.4678	566.4238	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	475.3334	515.1934	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	455.4431	494.3457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	357.6965	391.3546	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	350	295.4186	325.2174	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	290.3199	319.7817	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	218.1513	242.2618	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	191.8182	213.7170	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	141.4760	158.8157	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	101.0338	114.4410	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	81.7929	93.0406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	5.6552	6.8807	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2016	ZAUS	12.16 Put	330	18.2649	15.2359	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	69.1606	62.5984	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	79.4442	72.4024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	106.5373	98.4169	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1544.2371	1598.5537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	161.2371	150.5537	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	167.9695	157.0091	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	700.4432	674.0346	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	701.0109	738.4669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	674.2453	710.6658	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	349.5609	372.7543	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	299.5106	320.9938	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	258.0083	277.1952	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	242.2506	260.5312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	226.4138	243.7581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	135.8368	146.3163	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	146.8345	130.5358	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	376.5321	395.9644	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	350.9040	369.3304	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.1542	11.4849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	238.4609	216.9456	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	381.5734	395.4849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	373.6011	387.2840	0.0000	0.0000	0	0.00
			<u>1,723,257</u>					<u>206.00</u>	<u>0.00</u>
									<u>20 571 772.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>2,465,742</b>					<b>51,050.00</b>	<b>737,118,032.20</b>
									<b>118 271 802.00</b>
									<b>994 619 747 058.30</b>
<b>Future</b>									
Dec 2015	ZAZW	Future	7,688	1.3745	1.3875	0.0000	0.0000	0	0.00
Mar 2016	ZAZW	Future	1	1.3165	1.3291	0.0000	0.0000	0	0.00
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>
									<u>15 711.00</u>
									<u>111 116 291.00</u>
		<b>Total</b>	<b>7,689</b>					<b>0.00</b>	<b>0.00</b>
									<b>15 711.00</b>
									<b>111 116 291.00</b>
		<b>Grand Total</b>	<b>3,632,109</b>					<b>119,134.00</b>	<b>1 283 478 985.00</b>
									<b>159,930,491</b>
									<b>1,398,974,779,712.60</b>