



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-November-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Option</b>								
Dec 2015	DAEU	15.30 Put	100	381.7999	362.8402	0.0000	0	0.00
Dec 2015	DAEU	15.70 Call	100	259.5434	282.8626	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	799.8467	838.5207	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	755.0181	792.7448	0.0000	0	0.00
			<u>2,200</u>				<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,200</b>				<b>0.00</b>	<b>0.00</b>
								<u>1,000.00</u>
								<u>0.00</u>
<b>Future</b>								
Jan 2016	DAGB	Future	2	22.4889	22.5053	0.0000	0	0.00
			<u>2</u>				<u>0.00</u>	<u>0.00</u>
								<u>34,904.00</u>
								<u>527,105,211.60</u>
<b>Option</b>								
Sep 2016	DAGB	21.20 Put	12,264	682.9087	671.2590	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	565.1558	575.1516	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>24,530</b>				<b>0.00</b>	<b>0.00</b>
								<u>155,585.00</u>
								<u>0.00</u>
								<u>190,489.00</u>
								<u>527,105,211.60</u>
<b>Future</b>								
Nov 2015	DANZ	Future	8,000	9.2416	9.3398	0.0000	8,000	74,330,400.00
			<u>8,000</u>				<u>8,000.00</u>	<u>74,330,400.00</u>
								<u>808,120.00</u>
								<u>6,183,864,652.00</u>
<b>Option</b>								
Nov 2015	DANZ	9.34 Put	8,000	157.8484	103.7123	0.0000	0	0.00
			<u>8,000</u>				<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>16,000</b>				<b>8,000.00</b>	<b>74,330,400.00</b>
								<u>1,308,120.00</u>
								<u>6,183,864,652.00</u>
<b>Future</b>								
Nov 2015	DAUS	Future	150	13.8921	13.8218	0.0000	0	0.00
Nov 2015	DAUS	Future	301	13.9098	13.8386	0.0000	61	847,900.00
Nov 2015	DAUS	Future	67	13.9124	13.8410	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.9428	13.8706	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	DAUS	Future	250	13.9773	13.9045	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	7	14.0342	13.9602	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,650	14.0367	13.9626	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.1809	14.1052	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.4091	14.3311	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6652	14.5833	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9145	14.8310	0.0000	0.0000	0	0.00		
			<u>3,747</u>					<u>61.00</u>	<u>847,900.00</u>	<u>3,438,190.00</u>	<u>34,915,931,884.60</u>

Option

Nov 2015	DAUS	12.72 Call	300	1145.5357	1071.1090	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	865.6386	791.6839	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	3.1689	12.1781	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Call	300	187.2044	144.8351	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	21.7044	53.8351	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	41.2543	36.5880	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	1.5941	2.7150	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	3.1426	5.3186	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	161.9455	130.6053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	25.1613	23.0677	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	11,000	256.4979	213.5877	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.92 Call	11,000	112.8194	95.6691	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	747.0717	680.6686	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	559.8594	500.6972	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	515.6764	458.6598	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	731.6491	666.3437	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	565.2406	506.3876	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	11.6569	15.9894	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	127.4474	159.9383	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	341.9948	299.9515	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	177.8072	155.0117	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0150	0.0211	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0212	0.0368	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	3.8008	4.7762	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	7.3027	9.3658	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	9.2783	11.9668	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	892.3292	824.8482	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	12.5292	16.2482	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	694.6880	632.7131	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	685.7678	624.1091	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	25.9678	35.5091	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	615.8256	556.9479	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	36.0256	48.3479	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.43 Call	5,000	532.4454	477.6527	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	368.7342	324.8755	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	317.0402	277.5722	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	248.1022	215.3024	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.5910	0.6585	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.2764	0.3546	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.6866	0.8084	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	260.3683	240.3573	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	5.0869	7.4148	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	146.0762	173.1881	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	394.7655	364.4189	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	10.0478	11.1449	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1176.0010	1111.9059	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1058.5484	996.8068	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	192.8600	218.7624	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	304.3880	285.9248	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	142.8802	137.4632	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	288.7526	321.5755	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	382.6311	358.4621	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	10.2460	11.5763	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	173.4692	166.9680	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	605.6065	568.9212	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	16.4312	17.5024	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	230.6957	256.4623	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	308.9673	294.4190	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	175.3626	169.5717	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	204.0037	223.5165	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	429.6206	409.1926	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	324.5082	356.0242	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	361.1232	345.7664	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	22.5583	24.5244	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	261.6036	288.7902	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	319.1920	306.9562	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	212.7795	206.5810	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	486.7840	526.4322	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	341.3668	329.4160	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	32.6575	35.3117	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	286.8642	310.7905	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	321.0918	310.4669	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	236.5083	229.9852	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	42.9964	46.1909	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	312.0066	336.8941	0.0000	0.0000	0	0.00

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May 2016	DAUS	16.13 Call	250	324.4576	314.6983	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	256.8417	250.3662	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	73.5786	78.3975	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	464.2785	448.1530	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	52.2782	52.5261	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	333.1403	354.3309	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	330.2844	358.0117	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	285.2308	340.0366	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	60.2102	63.3100	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	349.4169	372.0210	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	332.5018	324.5758	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	305.0604	301.3434	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	161.7091	170.4703	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	621.8212	601.3487	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	68.2215	72.3187	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	365.3656	390.0718	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	349.5340	348.4552	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	343.2701	342.9606	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	370.0930	394.6845	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	363.4780	365.3520	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	361.7244	363.7705	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	480.5221	510.8543	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	402.4994	393.0920	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	76.1761	80.6149	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	379.8204	405.8380	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	390.5385	392.6849	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	387.4097	389.9135	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	82.2979	87.3971	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	390.0042	417.1241	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	432.6221	427.7439	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	431.5818	426.8743	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	89.3444	93.5736	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	404.2146	431.8935	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	461.8854	450.4494	0.0000	0.0000	0	0.00		
			<u>486,566</u>					<u>0.00</u>	<u>0.00</u>	<u>6,106,553.00</u>	<u>0.00</u>
		<b>Total</b>	<b>490,313</b>					<b>61.00</b>	<b>847,900.00</b>	<b>9,544,743.00</b>	<b>34,915,931,884.60</b>
<b>Future</b>											
Dec 2015	EUUS	Future	1,453	1.0947	1.1041	0.0000	0.0000	0	0.00		
			<u>1,453</u>					<u>0.00</u>	<u>0.00</u>	<u>208,396.00</u>	<u>2,375,505,148.00</u>
		<b>Total</b>	<b>1,453</b>					<b>0.00</b>	<b>0.00</b>	<b>208,396.00</b>	<b>2,375,505,148.00</b>

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<b>Future</b>											
Dec 2015	ZAAD	Future	15,133	9.9611	9.8946	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	6,610	10.0850	10.0178	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.2103	10.1431	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.3547	10.2861	0.0000	0.0000	0	0.00		
			<u>22,493</u>					<i>0.00</i>	<i>0.00</i>	<i>2,664,338.00</i>	<i>21,357,039,170.20</i>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	11.8271	15.4402	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	404.2789	351.5913	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	81.1825	65.9619	0.0000	0.0000	0	0.00		
			<u>603</u>					<i>0.00</i>	<i>0.00</i>	<i>31,177.00</i>	<i>0.00</i>
	<b>Total</b>		<b>23,096</b>					<b>0.00</b>	<b>0.00</b>	<b>2,695,515.00</b>	<b>21,357,039,170.20</b>
<b>Future</b>											
Dec 2015	ZACR	Future	25,268	2.1901	2.1798	0.0000	0.0000	0	0.00		
			<u>25,268</u>					<i>0.00</i>	<i>0.00</i>	<i>31,461.00</i>	<i>635,246,514.00</i>
	<b>Total</b>		<b>25,268</b>					<b>0.00</b>	<b>0.00</b>	<b>31,461.00</b>	<b>635,246,514.00</b>
<b>Future</b>											
Dec 2015	ZAEU	Future	85,944	15.2715	15.3232	15.3617	15.2567	1,797	27,535,074.30		
Mar 2016	ZAEU	Future	28,077	15.5652	15.6143	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	Future	39	15.8579	15.9052	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	500	16.1924	16.2360	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	3,000	16.5161	16.5580	0.0000	0.0000	0	0.00		
			<u>117,560</u>					<i>1,797.00</i>	<i>27,535,074.30</i>	<i>7,415,204.00</i>	<i>95,174,115,832.50</i>
<b>Option</b>											
Dec 2015	ZAEU	13.05 Put	6,877	3.0065	2.7460	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	12.1761	10.9977	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	14.1646	12.7417	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	20.7089	18.4675	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	42.8839	37.8605	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	224.1525	203.5535	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	159.5076	173.1416	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	54.1344	59.2479	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	30.1753	29.0125	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	36.6441	35.4167	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	81.9410	80.5172	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	102.2234	99.8310	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	218.2546	210.5493	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	979.4164	1015.4337	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	337.4761	323.6856	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	523.2711	504.4419	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	15.95 Call	26,000	484.4997	507.3167	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	468.3324	490.6642	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	422.9414	443.8588	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	381.9355	401.5095	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	182.2819	178.9252	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	804.3033	827.3087	0.0000	0.0000	0	0.00	
			338,220					0.00	0.00	4,049,722.00
		<b>Total</b>	<b>455,780</b>					<b>1,797.00</b>	<b>27,535,074.30</b>	11,464,926.00
										95,174,115,832.50
<b>Future</b>										
Dec 2015	ZAFR	Future	7,272	14.0763	14.0966	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,709	14.3709	14.3893	0.0000	0.0000	0	0.00	
			8,981					0.00	0.00	467,396.00
		<b>Total</b>	<b>8,981</b>					<b>0.00</b>	<b>0.00</b>	467,396.00
										4,401,200,988.80
<b>Future</b>										
Dec 2015	ZAGB	Future	39,331	21.4295	21.4533	21.5314	21.3777	2,893	62,062,417.70	
Mar 2016	ZAGB	Future	9,752	21.7897	21.8098	0.0000	0.0000	98	2,137,438.80	
Sep 2016	ZAGB	Future	200	22.5359	22.5486	0.0000	0.0000	0	0.00	
			49,283					2,991.00	64,199,856.50	5,182,528.00
										78,761,882,654.90
<b>Option</b>										
Dec 2015	ZAGB	17.87 Put	830	3.0611	3.5021	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2050.4508	2073.2358	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1478.0327	1503.2062	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	57.4292	59.6900	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	66.9998	70.2233	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1176.5631	1204.5876	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	165.0447	167.6739	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	830.1087	856.5215	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	182.1319	184.7070	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	323.8386	325.3019	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	472.6368	497.0881	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	403.2899	425.1729	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	284.8536	303.9305	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	47.5014	54.0050	0.0000	0.0000	0	0.00	
			99,680					0.00	0.00	1,428,450.00
		<b>Total</b>	<b>148,963</b>					<b>2,991.00</b>	<b>64,199,856.50</b>	6,610,978.00
										78,761,882,654.90
<b>Future</b>										
Dec 2015	ZAJY	Future	8,134	0.1151	0.1152	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,139	0.1174	0.1174	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			9,273					0.00	0.00	674,488.00	6,903,878,504.10
		<b>Total</b>	<b>9,273</b>					<b>0.00</b>	<b>0.00</b>	674,488.00	6,903,878,504.10
<b>Future</b>											
	Dec 2015 ZAKS	Future	1,960	0.1358	0.1349	0.0000	0.0000	0	0.00		
			1,960					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	0.0685	0.0677	0.0000	0.0000	0	0.00		
			28,268					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	2,188	10.0859	10.0237	0.0000	0.0000	554	5,576,445.20		
			2,188					554.00	5,576,445.20	2,404.00	24,114,652.20
		<b>Total</b>	<b>2,188</b>					<b>554.00</b>	<b>5,576,445.20</b>	2,404.00	24,114,652.20
<b>Future</b>											
	Dec 2015 ZAUM	Future	676	13.9508	13.8784	14.0220	13.8307	98	136,504,430.00		
	Mar 2016 ZAUM	Future	190	14.1885	14.1127	14.2170	14.0844	48	68,012,470.00		
	Jun 2016 ZAUM	Future	179	14.4194	14.3412	14.4417	14.3254	25	35,997,950.00		
	Sep 2016 ZAUM	Future	45	14.6759	14.5938	14.6808	14.6636	30	44,016,300.00		
			1,090					201.00	284,531,150.00	108,575.00	113,490,952,960.00
		<b>Total</b>	<b>1,090</b>					<b>201.00</b>	<b>284,531,150.00</b>	113,098.00	113,490,952,960.00
<b>Future</b>											
	Dec 2015 ZAUS	Future	585,141	13.9508	13.8784	14.0189	13.8318	32,102	447,204,302.60		
	Mar 2016 ZAUS	Future	86,797	14.1885	14.1127	14.2320	14.0844	5,347	75,750,406.50		
	Jun 2016 ZAUS	Future	33,026	14.4194	14.3412	14.3999	14.3850	1,000	14,392,450.00		
	Sep 2016 ZAUS	Future	10,849	14.6759	14.5938	14.6882	14.6651	4,000	58,701,700.00		
	Dec 2016 ZAUS	Future	1,010	14.9289	14.8456	0.0000	0.0000	0	0.00		
			716,823					42,449.00	596,048,859.10	96,709,928.00	980,423,436,444.50
<b>Option</b>											
	Dec 2015 ZAUS	10.95 Call	4,331	3001.0214	2928.6681	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	0.2214	0.2681	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	2951.0550	2878.7090	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	2751.2252	2678.8907	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2551.4138	2479.1089	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	0.8919	1.0317	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	0.9089	1.0514	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	1.1869	1.3746	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	1.3069	1.5144	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	1.5875	1.8416	0.0000	0.0000	1,078	0.00
Dec 2015	ZAUS	12.00 Put	121,600	1.9333	2.2456	0.0000	0.0000	3,233	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1803.4118	1731.4401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	2.7760	3.2326	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1753.6916	1681.7683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1456.2162	1385.1976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	6.2566	8.3679	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1387.2837	1317.0592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1377.5182	1307.3595	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1358.0102	1287.9878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	10.1873	13.3571	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	12.4577	16.2006	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	12.8767	16.7225	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1165.0093	1096.7793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	14.2093	18.3793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	16.7008	21.4590	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1070.3669	1003.3782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	19.5669	24.9782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	977.4010	911.9305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	26.6010	33.5305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	30.8679	38.6699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	886.5063	822.8600	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	798.1222	737.7927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	47.3222	59.3927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	755.0281	697.2468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	730.2424	673.4308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	705.8241	650.0116	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	697.7683	642.2958	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	75.1792	93.4982	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	650.3517	596.9831	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	634.9066	582.2631	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	84.1066	103.8631	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	604.5764	553.4131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	560.5339	511.6617	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	109.7339	133.2617	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	546.2528	498.1596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	497.8909	452.5786	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	491.1933	446.2823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	140.3933	167.8823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	147.1551	175.4547	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	13.63 Put	250	150.6182	179.3219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	154.1336	183.2440	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	157.7049	187.2210	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	452.1289	409.6531	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	168.7423	199.4843	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	415.0271	375.0070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	184.2271	216.6070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	217.8615	253.5146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	352.1948	316.6691	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	236.0170	273.2969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	310.7385	280.8061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	269.9385	312.4061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	270.2208	245.4136	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	319.4208	367.0136	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	325.3581	373.3350	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	254.2836	230.9906	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	250.4297	227.5060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	394.0607	446.0142	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	198.5126	180.6688	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	186.4205	169.7840	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	175.0097	159.5212	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	151.6718	138.5470	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	123.1171	112.9023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	672.3171	734.5023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	89.5413	83.5608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	83.0058	77.6615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	72.4924	68.1525	0.0000	0.0000	1,078	0.00
Dec 2015	ZAUS	14.97 Call	8,210	59.7701	56.6046	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	57.1951	54.2601	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	37.2520	35.9146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	31.4719	30.5182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.5350	25.0275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	18.7420	18.6822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	6.2118	6.7534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	12.0359	13.5457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	13.1649	14.7977	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	18.6947	20.9083	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	19.6830	21.9974	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	22.5497	25.1539	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	24.1178	26.8778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	26.2135	29.1796	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	31.4017	34.8675	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	12.26 Put	10,000	39.9275	44.1896	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1700.7897	1631.2276	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	82.2074	90.9941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1478.0330	1413.0584	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	114.0706	127.0064	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	143.3984	158.6606	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1154.3461	1095.4701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	180.4898	198.4532	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	936.9451	888.9008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	905.6368	858.8622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	298.7294	329.7880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	782.9712	741.5067	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	688.9844	651.9558	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	659.8784	624.2865	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	566.5421	537.6174	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	528.1397	501.4471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	462.3470	439.5740	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	434.2310	413.1678	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	402.3154	383.2151	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	388.6528	370.3996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	321.6118	307.9552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	275.1003	264.3026	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	204.2222	197.6505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	133.9362	131.2875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	117.8427	116.0234	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	26.8682	27.0833	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	73.0344	77.8266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	163.1370	174.7153	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	181.0943	196.1075	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	231.3760	249.8997	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1242.5817	1188.7279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	323.1817	347.5279	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	333.4838	358.4372	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	611.2625	587.7036	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	591.5429	569.0000	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	348.0853	337.8134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	309.4741	301.0443	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	278.7230	271.7461	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	266.9043	260.4801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	254.9236	249.0576	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	218.1538	220.0061	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	289.2245	309.5162	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>	
Sep 2016	ZAUS	17.50 Call	405	403.9562	394.7646	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	390.4516	388.2498	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	94.8667	99.3331	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	414.8929	441.1721	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	429.2605	422.0789	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	421.4144	414.3935	0.0000	0.0000	0	0.00	
			<u>1,683,380</u>					<u>5,389.00</u>	<u>0.00</u>	<u>20,308,036.00</u>
		<b>Total</b>	<b>2,400,203</b>					<b>47,838.00</b>	<b>596,048,859.10</b>	117,017,964.00
										980,423,436,444.50
<b>Future</b>										
Dec 2015	ZAZW	Future	7,688	1.0892	1.0844	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0560	1.0539	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15,710.00</u>
		<b>Total</b>	<b>7,689</b>					<b>0.00</b>	<b>0.00</b>	15,710.00
										111,111,041.00
		<b>Grand Total</b>	<b>3,647,255</b>					<b>61,442.00</b>	<b>1,053,069,685.10</b>	<b>157,679,822</b>
										<b>1,376,478,386,441.30</b>