



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.0286	9.9600	0.0000	0.0000	3	29,756.10		
			3					3.00	29,756.10	47,003.00	426,999,256.10
		Total	3					3.00	29,756.10	106,003.00	426,999,256.10
Option											
Dec 2015	DAEU	15.30 Put	100	397.0908	381.7999	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	225.7282	259.5434	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	747.7716	799.8467	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	704.1734	755.0181	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	379.0257	0.0000	0.0000	0.0000	100	0.00		
Jan 2016	DAEU	15.52 Call	100	421.7538	0.0000	0.0000	0.0000	100	0.00		
			2,400					200.00	0.00	1,000.00	0.00
		Total	2,400					200.00	0.00	1,000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.5244	22.4889	0.0000	0.0000	0	0.00		
			2					0.00	0.00	34,904.00	527,105,211.60
Option											
Sep 2016	DAGB	21.20 Put	12,264	658.9300	682.9087	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	553.7720	565.1558	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	155,585.00	0.00
		Total	24,530					0.00	0.00	190,489.00	527,105,211.60
Future											
Nov 2015	DANZ	Future	8,000	9.1636	9.2416	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	808,120.00	6,183,864,652.00
Option											
Nov 2015	DANZ	9.34 Put	8,000	214.6236	157.8484	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	500,000.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			16,000					0.00	0.00	1,308,120.00	6,183,864,652.00
Future											
Nov 2015	DAUS	Future	150	13.8970	13.8921	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	301	13.9164	13.9098	0.0000	0.0000	2	27,777.40		
Nov 2015	DAUS	Future	67	13.9192	13.9124	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.9523	13.9428	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.9870	13.9773	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	47	14.0443	14.0342	0.0000	0.0000	40	557,212.00		
Jan 2016	DAUS	Future	1,650	14.0467	14.0367	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.1906	14.1809	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.4180	14.4091	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.6717	14.6652	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9201	14.9145	0.0000	0.0000	0	0.00		
			3,787					42.00	584,989.40	3,438,232.00	34,916,516,874.00
Option											
Nov 2015	DAUS	12.72 Call	300	1157.4138	1145.5357	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.00 Call	300	877.4162	865.6386	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.45 Put	300	0.3473	3.1689	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.70 Call	300	183.3962	187.2044	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.70 Put	300	5.9962	21.7044	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.95 Call	300	22.6518	41.2543	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.00 Put	10,000	1.0425	1.5941	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	2.3402	3.1426	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.81 Call	10,000	158.0696	161.9455	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	14.25 Call	20,000	21.4609	25.1613	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	11,000	257.3823	256.4979	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.92 Call	11,000	107.7966	112.8194	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.15 Call	12,500	749.8597	747.0717	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	5,000	560.4914	559.8594	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.40 Call	7,500	515.5660	515.6764	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.17 Call	6,000	734.0453	731.6491	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	6,000	565.3726	565.2406	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	9.0464	11.6569	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.75 Put	1,000	116.4081	127.4474	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	9,000	337.5651	341.9948	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.99 Call	5,000	170.6571	177.8072	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	0.0118	0.0150	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	0.0150	0.0212	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.63 Put	5,000	3.1202	3.8008	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.85 Put	15,000	5.9138	7.3027	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.93 Put	201	7.4965	9.2783	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Nov 2015	DAUS	13.03 Call	5,000	896.5163	892.3292	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	10.1163	12.5292	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	696.8339	694.6880	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	687.7821	685.7678	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	21.3821	25.9678	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	616.7217	615.8256	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	30.3217	36.0256	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	531.8263	532.4454	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	364.7596	368.7342	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	312.0073	317.0402	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	241.8043	248.1022	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.5343	0.5910	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.1862	0.2764	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.5130	0.6866	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	248.9525	260.3683	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	0.7171	5.0869	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	129.3273	146.0762	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	382.9540	394.7655	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	8.5547	10.0478	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1177.8965	1176.0010	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1059.0621	1058.5484	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	179.2915	192.8600	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	295.8025	304.3880	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	135.9646	142.8802	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	273.3053	288.7526	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	374.6224	382.6311	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	9.7389	10.2460	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	166.8595	173.4692	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	598.5846	605.6065	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	15.2841	16.4312	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	216.6962	230.6957	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	300.0098	308.9673	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	168.3441	175.3626	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	190.3911	204.0037	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	418.8943	429.6206	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	307.3213	324.5082	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	350.3204	361.1232	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	20.2386	22.5583	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	246.8506	261.6036	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	308.5741	319.1920	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	204.1706	212.7795	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	465.5639	486.7840	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.42 Call	17,896	329.7071	341.3668	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	29.8239	32.6575	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	13.50 Put	150	269.6202	286.8642	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	309.5696	321.0918	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	16.29 Call	150	226.8459	236.5083	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	39.7977	42.9964	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	294.4142	312.0066	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	312.2348	324.4576	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	246.2201	256.8417	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	68.0420	73.5786	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	449.3300	464.2785	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	48.6831	52.2782	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	313.9318	333.1403	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	317.3724	330.2844	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	273.5661	285.2308	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	55.8930	60.2102	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	328.0848	349.4169	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	318.5992	332.5018	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	289.2742	305.0604	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	151.5235	161.7091	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	601.6189	621.8212	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	64.1963	68.2215	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	344.5645	365.3656	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	335.4135	349.5340	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	329.7857	343.2701	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	349.3223	370.0930	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	348.7999	363.4780	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	347.2158	361.7244	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	456.0606	480.5221	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	386.3297	402.4994	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	72.2590	76.1761	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	359.1212	379.8204	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	375.9684	390.5385	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	373.2449	387.4097	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	78.6661	82.2979	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	369.9405	390.0042	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	414.1376	432.6221	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	413.2752	431.5818	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	85.9617	89.3444	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	385.4183	404.2146	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	449.1721	461.8854	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>

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Total			490,353					42.00	584,989.40	9,544,785.00	34,916,516,874.00	
Future												
	Dec 2015	EUUS	Future	1,453	1.0897	1.0947	0.0000	0.0000	0	0.00		
				<u>1,453</u>					<u>0.00</u>	<u>0.00</u>	208,396.00	2,375,505,148.00
			Total	1,453					0.00	0.00	208,396.00	2,375,505,148.00
Future												
	Dec 2015	ZAAD	Future	15,133	9.9811	9.9611	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	6,655	10.1050	10.0850	10.0898	10.0875	90	907,978.50		
	Jun 2016	ZAAD	Future	250	10.2297	10.2103	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	500	10.3723	10.3547	0.0000	0.0000	0	0.00		
				<u>22,538</u>					<u>90.00</u>	<u>907,978.50</u>	2,664,428.00	21,357,947,148.70
Option												
	Dec 2015	ZAAD	9.30 Put	201	9.6591	11.8271	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	416.8061	404.2789	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	80.7815	81.1825	0.0000	0.0000	0	0.00		
				<u>603</u>					<u>0.00</u>	<u>0.00</u>	31,177.00	0.00
			Total	23,141					90.00	907,978.50	2,695,605.00	21,357,947,148.70
Future												
	Dec 2015	ZACR	Future	25,268	2.1915	2.1901	0.0000	0.0000	0	0.00		
				<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	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	88,172	15.2120	15.2715	15.2433	15.1574	3,520	53,531,534.80		
	Mar 2016	ZAEU	Future	28,227	15.5054	15.5652	15.5049	15.5049	150	2,325,735.00		
	Jun 2016	ZAEU	Future	39	15.7965	15.8579	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	500	16.1274	16.1924	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.4483	16.5161	0.0000	0.0000	0	0.00		
				<u>119,938</u>					<u>3,670.00</u>	<u>55,857,269.80</u>	7,418,874.00	95,229,973,102.30
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	2.3400	3.0065	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	11.9045	12.1761	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	13.8646	14.1646	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	20.3458	20.7089	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	42.5642	42.8839	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	236.9326	224.1525	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	134.5965	159.5076	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	41.7686	54.1344	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	13.05 Put	18,000	28.8530	30.1753	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	35.0690	36.6441	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	79.0495	81.9410	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	100.8957	102.2234	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	221.8033	218.2546	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	927.3863	979.4164	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	346.1812	337.4761	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	539.1203	523.2711	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	450.9029	484.4997	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	435.4834	468.3324	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	392.2928	422.9414	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	353.4027	381.9355	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	181.4904	182.2819	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	764.0268	804.3033	0.0000	0.0000	0	0.00
			338,220					0.00	0.00
		Total	458,158					3,670.00	55,857,269.80
									11,468,596.00
									95,229,973,102.30
Future									
Dec 2015	ZAFR	Future	7,272	14.0940	14.0763	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,709	14.3907	14.3709	0.0000	0.0000	0	0.00
			8,981					0.00	0.00
		Total	8,981					0.00	0.00
									467,396.00
									4,401,200,988.80
Future									
Dec 2015	ZAGB	Future	40,059	21.4679	21.4295	21.5077	21.3896	1,004	21,498,020.90
Mar 2016	ZAGB	Future	9,752	21.8289	21.7897	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	200	22.5709	22.5359	22.5264	22.4674	400	9,001,130.00
			50,011					1,404.00	30,499,150.90
									5,183,932.00
									78,792,381,805.80
Option									
Dec 2015	ZAGB	17.87 Put	830	2.4737	3.0611	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2086.5129	2050.4508	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1510.6697	1478.0327	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	50.6025	57.4292	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	59.0568	66.9998	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1205.8756	1176.5631	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	146.3688	165.0447	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	849.4629	830.1087	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	162.3469	182.1319	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	297.0125	323.8386	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	481.7518	472.6368	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	408.6653	403.2899	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	286.5767	284.8536	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	43.3693	47.5014	0.0000	0.0000	0	0.00		
				99,680					0.00	0.00	1,428,450.00	0.00
			Total	149,691					1,404.00	30,499,150.90	6,612,382.00	78,792,381,805.80
Future												
	Dec 2015	ZAJY	Future	8,134	0.1152	0.1151	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	1,139	0.1174	0.1174	0.0000	0.0000	0	0.00		
				9,273					0.00	0.00	674,488.00	6,903,878,504.10
			Total	9,273					0.00	0.00	674,488.00	6,903,878,504.10
Future												
	Dec 2015	ZAKS	Future	1,960	0.1360	0.1358	0.0000	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	0.0687	0.0685	0.0000	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	2,543	10.1083	10.0859	0.0000	0.0000	321	3,244,507.50		
				2,543					321.00	3,244,507.50	2,725.00	27,359,159.70
			Total	2,543					321.00	3,244,507.50	2,725.00	27,359,159.70
Future												
	Dec 2015	ZAUM	Future	695	13.9603	13.9508	13.9691	13.8670	45	62,543,420.00		
	Mar 2016	ZAUM	Future	190	14.1982	14.1885	14.2079	14.0980	26	36,718,260.00		
	Jun 2016	ZAUM	Future	189	14.4282	14.4194	14.3310	14.3310	10	14,331,000.00		
	Sep 2016	ZAUM	Future	55	14.6823	14.6759	14.5825	14.5825	10	14,582,500.00		
				1,129					91.00	128,175,180.00	108,666.00	113,619,128,140.00
			Total	1,129					91.00	128,175,180.00	113,189.00	113,619,128,140.00
Future												
	Dec 2015	ZAUS	Future	575,235	13.9603	13.9508	13.9740	13.8500	18,500	257,219,342.70		
	Mar 2016	ZAUS	Future	85,877	14.1982	14.1885	14.2076	14.0980	1,080	15,286,568.00		
	Jun 2016	ZAUS	Future	33,026	14.4282	14.4194	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUS	Future	12,349	14.6823	14.6759	14.6087	14.5825	2,000	29,185,750.00		
	Dec 2016	ZAUS	Future	1,010	14.9346	14.9289	0.0000	0.0000	0	0.00		
				707,497					21,580.00	301,691,660.70	96,731,508.00	980,725,128,105.20
Option												

<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	3010.4641	3001.0214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.1641	0.2214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2960.4872	2951.0550	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2760.6042	2751.2252	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2560.7436	2551.4138	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.6517	0.8919	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.6645	0.9089	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.8746	1.1869	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.9659	1.3069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	1.1806	1.5875	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	1.4470	1.9333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1812.2748	1803.4118	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	2.1034	2.7760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1762.4941	1753.6916	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1464.5058	1456.2162	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	4.8827	6.2566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1395.3641	1387.2837	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1385.5514	1377.5182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1365.9455	1358.0102	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	8.0484	10.1873	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	9.9005	12.4577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	10.2437	12.8767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1171.6392	1165.0093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	11.3392	14.2093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	13.3986	16.7008	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1076.0852	1070.3669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	15.7852	19.5669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	982.0110	977.4010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	21.7110	26.6010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	25.3468	30.8679	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	889.8014	886.5063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	799.8985	798.1222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	39.5985	47.3222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	755.9732	755.0281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	730.7016	730.2424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	705.7931	705.8241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	697.5725	697.7683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	64.8255	75.1792	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	649.1684	650.3517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	633.3943	634.9066	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	73.0943	84.1066	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	602.4118	604.5764	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.50 Call	2,150	557.4088	560.5339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	97.1088	109.7339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	542.8141	546.2528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	493.3955	497.8909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	486.5515	491.1933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	126.2515	140.3933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	132.7285	147.1551	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	136.0501	150.6182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	139.4275	154.1336	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	142.8608	157.7049	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	446.6504	452.1289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	153.4992	168.7423	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	408.7810	415.0271	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	168.4810	184.2271	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	201.2150	217.8615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	344.7505	352.1948	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	218.9791	236.0170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	302.6126	310.7385	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	252.3126	269.9385	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	261.5453	270.2208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	301.2453	319.4208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	307.1349	325.3581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	245.4389	254.2836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	241.5480	250.4297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	375.4969	394.0607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	189.3799	198.5126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	177.3018	186.4205	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	165.9346	175.0097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	142.7897	151.6718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	114.6967	123.1171	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	654.3967	672.3171	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	82.0692	89.5413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	75.7822	83.0058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	65.7262	72.4924	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	53.6604	59.7701	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	51.2338	57.1951	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	32.6633	37.2520	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	27.3098	31.4719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	21.8252	25.5350	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	15.6502	18.7420	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	5.7474	6.2118	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	11.2577	12.0359	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.60 Put	30,000	12.2822	13.1649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	17.2851	18.6947	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	18.1781	19.6830	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	20.7657	22.5497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	22.1802	24.1178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	24.0708	26.2135	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	28.7502	31.4017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	36.4442	39.9275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1704.8857	1700.7897	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	74.8064	82.2074	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1479.6956	1478.0330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	104.5840	114.0706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	132.3872	143.3984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1151.9923	1154.3461	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	167.8043	180.4898	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	931.4605	936.9451	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	899.6812	905.6368	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	282.3561	298.7294	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	775.2392	782.9712	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	680.0149	688.9844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	650.5553	659.8784	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	556.2448	566.5421	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	517.6678	528.1397	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	451.7373	462.3470	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	423.6353	434.2310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	391.7993	402.3154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	378.1928	388.6528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	311.6344	321.6118	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	265.7046	275.1003	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	196.1377	204.2222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	127.7702	133.9362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	112.2348	117.8427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	25.0241	26.8682	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	67.6087	73.0344	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	151.4791	163.1370	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	168.4340	181.0943	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	216.2675	231.3760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1232.5066	1242.5817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	304.3066	323.1817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	314.2321	333.4838	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	594.7685	611.2625	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	575.1460	591.5429	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	334.9909	348.0853	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	297.2831	309.4741	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	267.3558	278.7230	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	255.8812	266.9043	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	244.2657	254.9236	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	209.9503	218.1538	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	271.2242	289.2245	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	387.6760	403.9562	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	371.6055	390.4516	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	90.7697	94.8667	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	397.1280	414.8929	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	420.7965	429.2605	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	413.0186	421.4144	0.0000	0.0000	0	0.00	
			<u>1,683,380</u>					<u>0.00</u>	<u>0.00</u>	<u>20,308,036.00</u>
		Total	2,390,877					21,580.00	301,691,660.70	117,039,544.00
										980,725,128,105.20
Future										
Dec 2015	ZAZW	Future	7,688	1.0876	1.0892	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0491	1.0560	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15,710.00</u>
		Total	7,689					0.00	0.00	15,710.00
										111,111,041.00
Grand Total			3,641,717					27,401.00	520,990,492.90	157,766,223
										1,376,999,376,934.20