



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.0501	10.0360	0.0000	0.0000	0	0.00		
			3					0.00	0.00	47,003.00	426,999,256.10
		Total	3					0.00	0.00	106,003.00	426,999,256.10
Option											
Dec 2015	DAEU	15.30 Put	100	385.3477	410.1028	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	230.4130	212.9503	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	764.7824	725.6807	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	720.2423	682.3836	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	368.0650	385.2044	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	429.0678	402.5760	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1,000.00	0.00
		Total	2,400					0.00	0.00	1,000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.4260	22.3326	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	709.9756	723.7789	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	551.9849	523.5991	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	9.2126	9.2223	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	173.3587	172.2998	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	14.1190	13.8986	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	301	14.1374	13.9165	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	67	14.1400	13.9191	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.1714	13.9498	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.2067	13.9843	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	47	14.2665	14.0428	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,650	14.2690	14.0453	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.4160	14.1895	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.6469	14.4188	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.9055	14.6747	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.1566	14.9214	0.0000	0.0000	0	0.00		
			3,787					0.00	0.00	3,438,532.00	34,920,680,754.00
Option											
Nov 2015	DAUS	13.00 Put	10,000	0.1391	0.9023	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	0.3139	2.1544	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.81 Call	10,000	310.6636	153.2227	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	14.25 Call	20,000	37.9273	19.2953	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	11,000	436.3885	252.7829	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.92 Call	11,000	224.0583	101.2731	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.15 Call	12,500	969.5185	751.7127	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	5,000	772.0564	561.9491	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.40 Call	7,500	723.0726	516.7986	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.17 Call	6,000	952.1120	734.9830	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.35 Call	6,000	774.4589	565.5843	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.14 Put	8,000	3.5948	7.6414	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.75 Put	1,000	45.8398	112.7496	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.68 Call	9,000	499.1200	335.8289	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.99 Call	5,000	277.0601	168.6539	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	0.0076	0.0132	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	0.0111	0.0166	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.63 Put	5,000	1.5809	3.1905	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.85 Put	15,000	3.1433	5.8134	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.93 Put	201	3.9072	7.2791	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Call	5,000	1112.5525	896.1897	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Put	5,000	5.1525	9.6897	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.24 Call	5,000	906.7754	695.8346	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Call	11,500	897.0523	686.7596	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Put	15,000	9.6523	20.2596	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.33 Call	201	819.6041	615.5230	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	13.33 Put	201	12.2041	29.0230	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	723.8363	530.4404	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	529.9064	363.2015	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	465.4685	310.4898	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	376.2672	240.4480	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.2954	0.4518	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.1214	0.1925	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.3380	0.5309	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	345.0785	247.1016	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	1.4281	0.7901	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	80.5996	130.2024	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	511.9211	381.6752	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	6.0740	8.1712	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1377.6453	1173.7320	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1252.8011	1054.9809	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	124.0456	177.2410	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	371.2277	291.8039	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	164.5368	131.3708	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	194.4242	271.1056	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	469.3651	370.9551	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	7.1558	9.4204	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	198.5222	161.7661	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	728.3718	594.9968	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	11.1763	15.0087	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	161.2540	214.7544	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	363.2442	295.3114	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	197.4544	162.9546	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	303.6081	394.6271	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	453.6016	370.4381	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	145.6875	188.5903	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	501.8823	414.6994	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	237.3698	306.0382	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	416.5306	345.3249	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	14.2551	18.6338	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	194.1951	245.8068	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	363.0269	302.9456	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	235.4312	197.7614	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	374.2066	464.3860	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	383.6567	323.5757	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	21.4822	26.3205	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	217.6938	269.2057	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	357.2450	302.8091	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	16.29 Call	150	257.9744	219.4536	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	29.9844	36.4121	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	240.3666	293.7780	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	354.5567	304.7463	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	275.7667	238.1322	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	53.7517	64.4331	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	514.6057	443.4779	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	36.8121	44.9341	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	258.8867	312.9921	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	354.2993	309.2859	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	302.2581	264.9721	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	42.5890	51.9652	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	273.5486	327.6189	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	351.0275	310.3506	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	316.2608	280.5747	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	125.0596	148.0482	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	678.1410	597.8747	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	48.6335	59.5665	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	287.3384	343.7797	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	349.5031	325.5590	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	334.9933	319.0209	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	290.2169	348.5533	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	366.9921	339.0441	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	360.9947	337.2173	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	387.2615	456.1022	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	420.3587	377.6839	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	53.7525	67.0164	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	297.2247	358.3262	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	378.6451	364.1210	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	373.8983	360.7630	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	58.5159	72.6874	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	304.3365	369.0593	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	414.7999	400.1985	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	413.0024	399.0108	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	63.8698	79.8599	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	320.6180	383.6973	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	454.0889	433.7980	0.0000	0.0000	0	0.00		
			<u>484,966</u>					<u>0.00</u>	<u>0.00</u>	<u>6,106,753.00</u>	<u>0.00</u>
		Total	488,753					0.00	0.00	9,545,285.00	34,920,680,754.00

Future

Dec 2015	EUUS	Future	1,463	1.0742	1.0878	0.0000	0.0000	1,382	14,944,282.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			1,463					1,382.00	14,944,282.00	209,788.00	2,390,558,050.00	
	Total		1,463					1,382.00	14,944,282.00	209,788.00	2,390,558,050.00	
Future												
	Dec 2015	ZAAD	Future	15,133	10.0008	9.9876	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	6,634	10.1271	10.1127	10.1700	10.1700	179	1,816,638.00		
	Jun 2016	ZAAD	Future	250	10.2506	10.2387	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	500	10.3945	10.3830	0.0000	0.0000	0	0.00		
				22,517					179.00	1,816,638.00	2,664,607.00	21,359,763,786.70
Option												
	Dec 2015	ZAAD	9.30 Put	201	8.8282	9.0058	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	433.0723	421.7118	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	85.3137	81.7724	0.0000	0.0000	0	0.00		
				603					0.00	0.00	31,177.00	0.00
	Total			23,120					179.00	1,816,638.00	2,695,784.00	21,359,763,786.70
Future												
	Dec 2015	ZACR	Future	25,268	2.2140	2.1857	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	91,036	15.2322	15.1829	15.2965	15.2072	6,168	94,299,992.00		
	Mar 2016	ZAEU	Future	28,760	15.5310	15.4784	0.0000	0.0000	218	3,386,213.00		
	Jun 2016	ZAEU	Future	39	15.8251	15.7719	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	500	16.1615	16.1056	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	3,000	16.4850	16.4251	0.0000	0.0000	0	0.00		
				123,335					6,386.00	97,686,205.00	7,427,931.00	95,368,677,648.50
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	2.3956	2.5445	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	12.5707	13.0356	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	14.4528	15.1622	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	20.5875	22.1719	0.0000	0.0000	12,000	0.00		
	Dec 2015	ZAEU	14.30 Put	100	41.1605	46.0267	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	226.4167	247.2014	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	135.1113	123.4086	0.0000	0.0000	6,000	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	39.9493	36.0959	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	28.7326	29.9264	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	34.9663	36.2263	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	79.0485	80.5458	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	99.0850	102.5155	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.60 Put	15,000	217.5016	224.0245	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	946.0417	903.0707	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	338.5032	348.9770	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	526.1018	542.8694	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	455.4964	430.3656	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	439.5287	415.2208	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	394.7791	372.8601	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	354.4648	334.8107	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	178.2903	181.7842	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	771.9274	740.4984	0.0000	0.0000	0	0.00	
			<u>338,220</u>					<u>18,000.00</u>	<u>0.00</u>	<u>4,067,722.00</u>
		Total	461,555					24,386.00	97,686,205.00	11,495,653.00
										95,368,677,648.50
Future										
Dec 2015	ZAFR	Future	7,272	14.1398	14.0180	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,734	14.4468	14.3177	0.0000	0.0000	25	359,075.00	
			<u>9,006</u>					<u>25.00</u>	<u>359,075.00</u>	<u>467,421.00</u>
		Total	9,006					25.00	359,075.00	4,401,560,063.80
Future										
Dec 2015	ZAGB	Future	40,130	21.3667	21.2754	21.3999	21.2100	1,976	42,155,602.80	
Mar 2016	ZAGB	Future	9,752	21.7377	21.6388	21.6213	21.6155	850	18,376,075.00	
Sep 2016	ZAGB	Future	200	22.4939	22.3869	0.0000	0.0000	0	0.00	
			<u>50,082</u>					<u>2,826.00</u>	<u>60,531,677.80</u>	<u>5,191,820.00</u>
										78,961,891,455.40
Option										
Dec 2015	ZAGB	17.87 Put	830	1.5463	1.4700	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1985.7297	1894.7881	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1407.8077	1317.4410	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	48.2871	49.5043	0.0000	0.0000	12,000	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	56.0787	57.6529	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1103.0329	1017.5266	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	159.5761	174.6088	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	762.2356	686.5300	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	177.9018	194.6544	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	331.0792	360.8378	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	422.6960	368.0389	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	360.2833	311.2035	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	493.5833	535.8035	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	253.3404	215.4102	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	44.6427	32.9452	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>12,000.00</u>	<u>0.00</u>	<u>1,440,950.00</u>
										0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
		Total	150,262					14,826.00	60,531,677.80	6,632,770.00	78,961,891,455.40
Future											
	Dec 2015 ZAJY	Future	8,134	0.1155	0.1146	0.0000	0.0000	0	0.00		
	Mar 2016 ZAJY	Future	1,129	0.1178	0.1169	0.0000	0.0000	10	117,600.00		
			<u>9,263</u>					<u>10.00</u>	<u>117,600.00</u>	674,498.00	6,903,996,104.10
		Total	9,263					10.00	117,600.00	674,498.00	6,903,996,104.10
Future											
	Dec 2015 ZAKS	Future	1,960	0.1378	0.1358	0.0000	0.0000	0	0.00		
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	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	0.0700	0.0688	0.0000	0.0000	0	0.00		
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	981,344.00	5,534,415,960.00
		Total	28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
	Dec 2015 ZASD	Future	350	9.9918	9.9216	0.0000	0.0000	316	3,190,652.00		
	Mar 2016 ZASD	Future	2,893	10.1320	10.0642	0.0000	0.0000	0	0.00		
			<u>3,243</u>					<u>316.00</u>	<u>3,190,652.00</u>	3,391.00	34,101,961.70
		Total	3,243					316.00	3,190,652.00	3,391.00	34,101,961.70
Future											
	Dec 2015 ZAUM	Future	738	14.1794	13.9577	14.2605	13.9932	68	95,523,220.00		
	Mar 2016 ZAUM	Future	185	14.4237	14.1971	14.3584	14.3584	10	14,358,400.00		
	Jun 2016 ZAUM	Future	189	14.6571	14.4292	14.5981	14.5943	10	14,595,440.00		
	Sep 2016 ZAUM	Future	55	14.9166	14.6853	0.0000	0.0000	0	0.00		
			<u>1,167</u>					<u>88.00</u>	<u>124,477,060.00</u>	108,886.00	113,929,184,730.00
		Total	1,167					88.00	124,477,060.00	113,409.00	113,929,184,730.00
Future											
	Dec 2015 ZAUS	Future	563,057	14.1794	13.9577	14.2500	13.9897	47,297	667,815,892.80		
	Mar 2016 ZAUS	Future	86,418	14.4237	14.1971	14.4327	14.2365	1,295	18,606,071.20		
	Jun 2016 ZAUS	Future	33,036	14.6571	14.4292	14.6857	14.6857	101	1,483,255.70		
	Sep 2016 ZAUS	Future	12,949	14.9166	14.6853	14.8456	14.8456	750	11,134,200.00		
	Dec 2016 ZAUS	Future	1,010	15.1707	14.9359	0.0000	0.0000	0	0.00		
			<u>696,470</u>					<u>49,443.00</u>	<u>699,039,419.70</u>	96,835,381.00	982,188,741,525.30
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	3229.4963	3007.8444	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	10.95 Put	8,917	0.0963	0.1444	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3179.5088	2957.8634	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2979.5771	2757.9619	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2779.6755	2558.0924	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.4114	0.5920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.4199	0.6044	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.5582	0.8101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.6186	0.9004	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.7606	1.1143	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.9373	1.3824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2030.6877	1809.6202	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	1.3731	2.0523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1980.8333	1759.8456	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1682.1645	1461.9448	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	3.1625	4.9514	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1612.6346	1392.8352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1602.7084	1383.0250	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1582.8614	1363.4244	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	4.3475	8.1590	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	5.0542	10.0346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	5.2399	10.3824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1385.2347	1169.1912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	5.8347	11.4912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	6.9635	13.5762	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1287.6861	1073.6912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	8.2861	15.9912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1191.0282	979.6853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	11.6282	21.9853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	13.7135	25.6610	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1095.5247	887.5597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1001.4917	797.7593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	22.0917	40.0593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	955.1412	753.8909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	927.5733	728.6452	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	900.2015	703.7627	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	35.6510	65.4401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	837.1660	647.1996	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	819.3871	631.4433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	39.9871	73.7433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	784.1632	600.4951	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	733.3422	555.5438	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	53.9422	97.8438	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.52 Call	5,200	716.7774	540.9654	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	660.1173	491.6055	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	652.1962	484.7708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	72.7962	127.0708	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	77.0905	133.5636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	79.3056	136.8945	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	81.5684	140.2796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	83.8767	143.7207	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	605.6324	444.9181	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	91.0887	154.3839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	560.7870	407.0978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	101.3870	169.3978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	124.4225	202.1970	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	483.3281	343.1549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	137.2038	219.9927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	431.0729	301.0817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	161.6729	253.3817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	165.3898	258.3838	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	376.5618	259.8816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	197.1618	302.1816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	201.3886	308.0403	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	353.8140	243.6465	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	348.2716	239.7251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	326.6704	224.5703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	251.6720	376.0536	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	273.7267	187.1061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	256.9239	174.9207	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	240.9918	163.4552	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	208.1918	140.1185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	167.7047	111.8251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	488.3047	654.1251	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	119.1634	79.0575	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	109.2609	72.7574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	93.3701	62.7012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	75.2773	50.6867	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	71.6580	48.2782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	44.0783	29.9875	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	36.4543	24.7576	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	28.8322	19.4335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	19.9786	13.5308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	4.9566	5.8407	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	8.6626	11.3451	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.60 Put	30,000	9.4388	12.3448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	13.2259	17.2076	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	13.9011	18.0720	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	15.8584	20.5756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	16.9285	21.9423	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	18.3590	23.7670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	21.8999	28.2767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	27.7275	35.6778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1916.8070	1702.2104	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	56.9476	72.5040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1685.7726	1476.0285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	76.7081	102.0691	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	98.6191	130.0414	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1339.4058	1148.7241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	126.9798	165.7743	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1104.1329	929.0658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1067.0628	897.2330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	215.4082	280.9258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	921.4035	772.5816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	813.1417	677.2058	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,650	779.3492	647.7049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	669.9553	553.2454	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	622.5847	514.3473	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	542.2372	447.8528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	508.3698	419.4996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	469.8226	387.3850	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	453.2912	373.6563	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	371.1818	306.5175	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	314.2630	260.2054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	228.3087	190.2214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	144.1248	121.8501	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	125.1073	106.4007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	27.0012	21.6729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	53.3478	64.1334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	127.5792	150.6213	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	140.5501	165.6217	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	173.3019	214.2910	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1407.3151	1233.3334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	250.2151	304.1334	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	258.9810	314.2665	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	684.6965	591.1149	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	661.7940	571.2485	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	378.2568	327.6291	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	333.3927	289.4116	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	297.7359	259.1107	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	284.0520	247.4984	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	270.1968	235.7512	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	208.1717	196.2377	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	229.8934	269.7615	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	419.3858	378.6176	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	397.0064	362.0663	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	67.2375	84.9532	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	327.6421	395.4730	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	446.4569	406.4693	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	438.1625	398.8196	0.0000	0.0000	0	0.00	
			<u>1,686,180</u>					<u>0.00</u>	<u>0.00</u>	<u>20,314,136.00</u>
		Total	2,382,650					49,443.00	699,039,419.70	117,149,517.00
										982,188,741,525.30
Future										
Dec 2015	ZAZW	Future	7,688	1.0719	1.0708	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0352	1.0400	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			3,636,600					90,655.00	1,002,162,609.50	157,926,633
										1,379,109,514,037.10