



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.2541	10.0985	0.0000	0.0000	0	0.00		
			3					0.00	0.00	47003.00	426999256.10
Option											
Nov 2015	DAAD	10.06 Put	10,000	14.8435	56.0467	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	69000.00	0.00
		Total	10,003					0.00	0.00	116003.00	426999256.10
Option											
Dec 2015	DAEU	15.30 Put	100	237.5139	304.1668	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	279.0491	230.8919	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	911.5505	804.2611	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	860.1113	756.4625	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	238.0271	293.4605	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	510.2643	439.9129	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	1000.00	0.00
		Total	2,400					0.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.9411	22.7266	0.0000	0.0000	0	0.00		
			2					0.00	0.00	34904.00	527105211.60
Option											
Sep 2016	DAGB	21.20 Put	12,264	565.7170	607.8948	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	650.3677	597.9538	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,530					0.00	0.00	190985.00	527105211.60
Future											
Nov 2015	DANZ	Future	8,000	9.3357	9.3137	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	824120.00	6333159852.00

<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>	
Option									
Nov 2015	DANZ	9.34 Put	8,000	82.7805	96.6182	0.0000	0.0000	0	0.00
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	16,000					0.00	0.00
									500000.00
									1324120.00
									6333159852.00
Future									
Nov 2015	DAUS	Future	150	14.2948	14.2025	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	301	14.3120	14.2200	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	67	14.3146	14.2225	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	14.3454	14.2527	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	14.3795	14.2870	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	47	14.4397	14.3472	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	14.4425	14.3500	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.5933	14.4979	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.8289	14.7302	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	15.0925	14.9908	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.3441	15.2415	0.0000	0.0000	0	0.00
			<u>3,787</u>					<u>0.00</u>	<u>0.00</u>
									3452054.00
									35113582164.60
Option									
Nov 2015	DAUS	13.15 Call	12,500	1142.5097	1050.3315	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	942.7899	850.9502	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	892.9357	801.2722	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	1124.9706	1032.8423	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	945.3320	853.5764	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	0.3769	0.8889	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	10.4001	19.3390	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	639.1146	555.0957	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	366.3066	302.1096	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.0002	0.0010	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	0.4187	0.6326	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	0.8689	1.2476	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	1.0392	1.4860	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1283.3115	1191.8667	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	1.3115	1.8667	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	1074.2172	983.1352	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	1064.2764	973.2184	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	2.2764	3.2184	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	984.8248	893.9892	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	2.8248	3.9892	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	885.7481	795.2918	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	670.5972	586.1401	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	13.73 Call	201	595.7365	514.7962	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	488.0545	414.2528	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.0944	0.1074	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0442	0.0712	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.1076	0.1792	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	415.4964	370.8984	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	1.3764	1.4325	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	41.6305	56.7868	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	606.5640	549.1863	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	3.5410	4.3559	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1533.7959	1444.4479	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1401.8227	1316.5396	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	79.0094	96.8126	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	426.3818	390.9868	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	182.0718	168.3168	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	130.6257	157.0819	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	543.6077	497.8413	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	4.5829	5.3801	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	220.9672	203.4943	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	826.3217	765.1756	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	372.0642	0.0000	0.0000	0.0000	100	0.00
Feb 2016	DAUS	14.91 Call	100	363.9376	0.0000	0.0000	0.0000	100	0.00
Feb 2016	DAUS	11.80 Put	250	7.7751	8.9799	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	112.6956	130.8231	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	407.7291	377.1529	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	216.2410	200.4939	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	225.8196	259.2312	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	509.4925	472.5334	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	101.8008	117.1829	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	557.5221	520.2331	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	176.5929	200.6840	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	458.6576	428.7358	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	9.8425	10.9549	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	141.6951	161.0406	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	395.8499	370.9325	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	251.3727	236.0628	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	289.1836	326.8801	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	413.0167	389.3329	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	12.2837	12.5739	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	163.0346	183.2037	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	381.1704	360.2397	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	271.0915	256.4775	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>		
May 2016	DAUS	14.28 Put	8,403	439.2947	486.4850	0.0000	0.0000	0	0.00		
May 2016	DAUS	15.51 Call	8,403	454.2425	430.4124	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	20.7308	20.2748	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	185.2304	206.0516	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	373.2422	356.4392	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	286.8908	274.0346	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	38.4830	40.2260	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	550.1674	524.4929	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	27.9765	27.9339	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	204.1089	226.9703	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	371.2344	356.9686	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	314.0310	302.5486	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	34.1208	34.2551	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	219.6925	242.2910	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	365.2484	353.1288	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	327.0959	316.7850	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	101.6263	107.8211	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	723.8821	695.9560	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	39.5924	40.4517	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	234.7052	255.4137	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	360.7473	350.7763	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	337.0830	328.0987	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	238.4052	259.4283	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	378.9262	368.5751	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	372.4137	362.3276	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	320.4737	351.2511	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	436.7941	424.1336	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	43.9686	45.7515	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	249.7611	268.7337	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	373.6859	373.2272	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	368.1160	367.9135	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	49.0976	49.8715	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	259.7063	279.5893	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	408.2813	408.0937	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	406.1532	406.0618	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	54.6455	55.0109	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	272.7399	296.1055	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	448.5143	444.4675	0.0000	0.0000	0	0.00		
			<u>429,952</u>					<u>200.00</u>	<u>0.00</u>	<u>6145779.00</u>	<u>0.00</u>
	Total		433,739					200.00	0.00	9597833.00	35113582164.60

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2015	EUUS	Future	2,159	1.0780	1.0749	0.0000	0.0000	0	0.00
Mar 2016	EUUS	Future	50	1.0809	1.0777	0.0000	0.0000	0	0.00
			2,209					0.00	0.00
		Total	2,209					0.00	0.00
									210574.00
									2398999067.00
									210574.00
									2398999067.00
Future									
Dec 2015	ZAAD	Future	15,133	10.2088	10.0532	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	8,812	10.3325	10.1754	0.0000	0.0000	200	2,074,560.00
Jun 2016	ZAAD	Future	250	10.4592	10.2996	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	500	10.6037	10.4441	0.0000	0.0000	0	0.00
			24,695					200.00	2,074,560.00
									2668997.00
									21404430750.30
Option									
Dec 2015	ZAAD	9.30 Put	201	1.8732	5.3235	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	9.60 Call	201	615.2752	473.5068	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	10.20 Call	201	140.7443	93.7496	0.0000	0.0000	0	0.00
			603					0.00	0.00
		Total	25,298					200.00	2,074,560.00
									2700174.00
									21404430750.30
Future									
Dec 2015	ZACR	Future	25,268	2.2411	2.2264	0.0000	0.0000	0	0.00
			25,268					0.00	0.00
		Total	25,268					0.00	0.00
									31461.00
									635246514.00
									31461.00
									635246514.00
Future									
Dec 2015	ZAEU	Future	96,552	15.4735	15.3282	15.4804	15.2701	5,225	80,374,066.90
Mar 2016	ZAEU	Future	29,052	15.7816	15.6331	15.8039	15.5301	30	469,141.00
Jun 2016	ZAEU	Future	539	16.0841	15.9325	0.0000	0.0000	500	8,054,000.00
Sep 2016	ZAEU	Future	500	16.4297	16.2754	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	3,000	16.7587	16.6031	0.0000	0.0000	0	0.00
			129,643					5,755.00	88,897,207.90
									7458742.00
									95844780492.50
Option									
Dec 2015	ZAEU	13.05 Put	6,877	0.5928	1.0431	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.85 Put	12,000	5.1452	7.1560	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	5.8687	8.2064	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.03 Put	12,000	8.0344	11.6672	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	15.3987	23.7074	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.04 Put	50,000	106.7710	160.1605	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.78 Call	6,000	162.1475	131.9432	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,877	38.8994	33.5905	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	18.4950	22.1191	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	22.3270	26.6190	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAEU	13.85 Put	12,000	49.6533	58.5121	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	61.6537	72.4514	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	139.9975	168.4033	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1092.2352	984.4075	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	227.3804	272.4630	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	381.4209	445.8739	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	518.9261	461.9047	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	500.2435	445.1195	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	447.8856	398.1893	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	400.7518	356.0917	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	123.8706	144.6836	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	857.1084	788.1548	0.0000	0.0000	0	0.00	
			<u>338,220</u>					<u>0.00</u>	<u>0.00</u>	<u>4071472.00</u>
		Total	467,863					5,755.00	88,897,207.90	11530214.00
										95844780492.50
Future										
Dec 2015	ZAFR	Future	6,549	14.3372	14.2070	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,160	14.6566	14.5209	0.0000	0.0000	0	0.00	
			<u>7,709</u>					<u>0.00</u>	<u>0.00</u>	<u>468914.00</u>
		Total	7,709					0.00	0.00	468914.00
										4423093494.30
Future										
Dec 2015	ZAGB	Future	40,741	21.8511	21.6509	21.8926	21.7199	3,581	77,535,011.90	
Mar 2016	ZAGB	Future	9,772	22.2324	22.0283	22.0799	22.0799	10	220,799.00	
Sep 2016	ZAGB	Future	200	23.0159	22.8023	0.0000	0.0000	0	0.00	
			<u>50,713</u>					<u>3,591.00</u>	<u>77,755,810.90</u>	<u>5201225.00</u>
										79165522928.00
Option										
Dec 2015	ZAGB	17.87 Put	830	0.2882	0.5147	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2458.4206	2261.2420	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1869.0048	1672.2646	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	20.7501	24.5816	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	23.8221	28.0636	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1548.1751	1352.6639	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	47.6158	72.5679	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	1131.1063	957.1990	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	55.1820	84.1745	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	129.9570	192.7571	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	673.6812	552.0601	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	575.1375	470.0446	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	224.0375	319.1446	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	396.1813	327.8268	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	56.7996	52.1030	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			100,180					0.00	0.00	1450950.00	0.00
		Total	150,893					3,591.00	77,755,810.90	6652175.00	79165522928.00
Future											
	Dec 2015 ZAJY	Future	8,140	0.1169	0.1159	0.0000	0.0000	0	0.00		
	Mar 2016 ZAJY	Future	1,231	0.1192	0.1182	0.0000	0.0000	0	0.00		
			9,371					0.00	0.00	674612.00	6905354413.70
		Total	9,371					0.00	0.00	674612.00	6905354413.70
Future											
	Dec 2015 ZAKS	Future	1,960	0.1395	0.1388	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	8361.00	102959970.00
		Total	1,960					0.00	0.00	8361.00	102959970.00
Future											
	Dec 2015 ZANN	Future	28,268	0.0714	0.0708	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
	Mar 2016 ZASD	Future	3,243	10.2496	10.1671	0.0000	0.0000	0	0.00		
			3,243					0.00	0.00	3741.00	37635911.70
		Total	3,243					0.00	0.00	3741.00	37635911.70
Future											
	Dec 2015 ZAUM	Future	861	14.3532	14.2603	14.4048	14.2206	105	150,147,000.00		
	Mar 2016 ZAUM	Future	189	14.6011	14.5056	14.6482	14.4811	30	43,712,480.00		
	Jun 2016 ZAUM	Future	199	14.8395	14.7407	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUM	Future	55	15.1037	15.0019	0.0000	0.0000	0	0.00		
			1,304					135.00	193,859,480.00	109433.00	114716387920.00
		Total	1,304					135.00	193,859,480.00	113956.00	114716387920.00
Future											
	Dec 2015 ZAUS	Future	621,551	14.3532	14.2603	14.4110	14.2118	40,460	579,447,142.60		
	Mar 2016 ZAUS	Future	86,308	14.6011	14.5056	14.6495	14.4741	10,698	155,013,582.20		
	Jun 2016 ZAUS	Future	34,036	14.8395	14.7407	14.7634	14.7634	500	7,381,700.00		
	Sep 2016 ZAUS	Future	13,149	15.1037	15.0019	0.0000	0.0000	0	0.00		
	Dec 2016 ZAUS	Future	1,035	15.3581	15.2556	15.2369	15.2369	25	380,922.50		
			756,079					51,683.00	742,223,347.30	97054454.00	985336713095.60
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	3403.2203	3310.3294	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	0.0203	0.0294	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3353.2220	3260.3317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3153.2300	3060.3434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2953.2411	2860.3598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.0671	0.1074	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.0693	0.1106	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.1095	0.1667	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.1288	0.1930	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.1781	0.2586	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.2459	0.3466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2203.5977	2110.8379	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.4377	0.5872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2153.6665	2060.9227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1854.4037	1761.7989	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	1.4521	1.7865	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1784.6981	1692.1395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1774.7455	1682.1942	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1754.8448	1662.3083	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	2.2428	2.6902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	2.6985	3.2053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	2.7828	3.3002	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1556.2512	1463.9021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	3.0512	3.6021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	3.5556	4.1671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1457.3408	1365.2272	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	4.1408	4.9272	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1358.7206	1267.1594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	5.5206	6.8594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	6.3713	8.0736	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1260.5505	1169.7866	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1162.9728	1073.3283	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	9.7728	13.0283	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1114.4610	1025.5265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1085.4577	997.0043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1056.5406	968.6134	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	15.3544	21.3134	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	989.4399	902.9339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	970.3748	884.3285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	17.1748	24.0285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	932.4031	847.3549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	875.8847	792.5426	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	22.6847	32.2426	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2015	ZAUS	13.52 Call	5,200	857.1742	774.4605	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	792.2627	713.2933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	783.0688	704.8379	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	31.5451	47.7542	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	32.4164	49.4263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	33.3105	51.1423	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	34.2388	52.9037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	728.7504	655.0092	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	38.2907	58.4589	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.72 Call	500	677.4607	606.8253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	44.2607	66.5253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	58.3043	85.0573	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	587.5495	523.1757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	66.4638	95.5918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	525.9201	466.4709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	82.7201	116.1709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	85.2566	119.3396	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	460.7824	407.1199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	107.5824	146.8199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	110.6349	150.5241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	433.3459	382.3030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	400.4136	352.6600	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	148.1950	195.3133	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	333.4480	292.8727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	311.0020	272.9816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	211.6396	268.9876	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	289.5796	254.9412	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	226.0527	286.1280	0.0000	0.0000	12,000	0.00
Dec 2015	ZAUS	14.37 Call	580	245.7280	218.4690	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	194.3364	173.6776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	341.1364	413.3776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	133.3204	120.5669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	121.0343	109.8551	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	101.4986	92.7839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	78.4151	72.6534	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	73.8453	68.8128	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	41.5062	40.1568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	33.1279	32.4974	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	25.0895	25.0488	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	16.5534	16.0419	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	3.6240	4.0320	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.2280	6.9099	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>
Mar 2016	ZAUS	11.60 Put	30,000	6.5775	7.2963	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	8.7061	10.1701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	9.1608	10.6831	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	10.4835	12.1703	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	11.2092	12.9844	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	12.1816	14.0732	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	14.6021	16.7736	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	18.6196	21.2342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2080.4976	1988.7116	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	39.2752	43.9277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1844.0706	1753.5612	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	53.6192	59.5602	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	66.5847	75.3757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1479.3260	1395.9369	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	86.9534	100.3335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1230.5949	1154.3076	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1191.1228	1116.1998	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	158.1566	181.0153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	188.4624	214.9552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1032.2610	963.5673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	909.4878	848.7283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,550	872.0793	813.3470	0.0000	0.0000	100	0.00
Mar 2016	ZAUS	14.10 Call	9,370	812.3541	757.0113	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	354.7879	398.3216	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	750.4175	698.7891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	697.4869	649.1912	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	605.5214	563.3669	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	565.7559	527.4945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	521.9472	486.6798	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	503.2174	469.1842	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	410.1547	382.3812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	349.6416	326.0484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	344.6308	321.4642	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	273.3780	255.3804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	246.7818	230.5866	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	194.4429	0.0000	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	16.50 Call	1,000	152.1183	142.2307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	130.9681	122.4680	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	29.4909	24.8055	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	38.5569	40.3220	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	98.3916	106.7631	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	109.1471	118.7721	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>	
Jun 2016	ZAUS	13.20 Put	700	136.5743	149.3905	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Call	53,633	1534.7263	1457.3675	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.50 Put	545	195.2263	216.6675	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.53 Put	36,230	202.7104	224.9032	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	738.3296	703.3621	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	712.9162	679.3180	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	398.3852	381.8321	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	349.3094	334.8477	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	310.0018	297.5224	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	294.9518	283.2222	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	279.7371	268.7632	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	201.1872	198.1523	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	193.2295	207.5301	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	434.4485	422.4694	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	410.0884	399.1490	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	57.0224	59.2901	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	278.3116	298.4382	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	483.5319	459.8936	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	474.6728	451.3725	0.0000	0.0000	0	0.00	
			<u>1,691,232</u>					<u>22,600.00</u>	<u>0.00</u>	<u>20434044.00</u>
		Total	2,447,311					74,283.00	742,223,347.30	117488498.00
										985336713095.60
Future										
Dec 2015	ZAZW	Future	7,688	1.1415	1.0202	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.0977	0.9810	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>
		Total	7,689					0.00	0.00	15710.00
										111111041.00
Grand Total			3,665,058					84,164.00	1104810406.10	158,406,304
										1,384,146,153,395.30