



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.3108	10.2541	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	13.0899	14.8435	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	213.4532	237.5139	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	275.6485	279.0491	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	922.1588	911.5505	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	869.3897	860.1113	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	216.3316	238.0271	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	508.1451	510.2643	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	364.5580	0.0000	0.0000	0.0000	100	0.00		
Feb 2016	DAEU	16.06 Call	100	354.6423	0.0000	0.0000	0.0000	100	0.00		
			2,600					200.00	0.00	1000.00	0.00
		Total	2,600					200.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	2	23.0607	22.9411	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	512.4125	565.7170	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	653.1120	650.3677	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											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME		
	Nov 2015	DANZ	Future	8,000	9.3799	9.3357	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>824120.00</u>	<u>6333159852.00</u>
Option												
	Nov 2015	DANZ	9.34 Put	8,000	61.1893	82.7805	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>500000.00</u>	<u>0.00</u>
			Total	16,000					0.00	0.00	1324120.00	6333159852.00
Future												
	Nov 2015	DAUS	Future	150	14.3754	14.2948	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	Future	301	14.3927	14.3120	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	Future	67	14.3953	14.3146	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	276	14.4266	14.3454	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	250	14.4611	14.3795	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	60	14.5212	14.4397	0.0000	0.0000	13	188,214.00		
	Jan 2016	DAUS	Future	1,650	14.5239	14.4425	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	14.6752	14.5933	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	14.9121	14.8289	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	15.1778	15.0925	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	15.4314	15.3441	0.0000	0.0000	0	0.00		
				<u>3,800</u>					<u>13.00</u>	<u>188,214.00</u>	<u>3452067.00</u>	<u>35113770378.60</u>
Option												
	Nov 2015	DAUS	13.15 Call	12,500	1225.4462	1142.5097	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.35 Call	5,000	1025.5085	942.7899	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.40 Call	7,500	975.5364	892.9357	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.17 Call	6,000	1205.4975	1124.9706	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.35 Call	6,000	1025.6759	945.3320	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.14 Put	8,000	0.1216	0.3769	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.75 Put	1,000	4.9137	10.4001	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.68 Call	9,000	715.9722	639.1146	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.99 Call	5,000	429.3320	366.3066	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	0.0000	0.0002	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	12.63 Put	5,000	0.1976	0.4187	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	12.85 Put	15,000	0.4008	0.8689	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	12.93 Put	201	0.5222	1.0392	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.03 Call	5,000	1363.4094	1283.3115	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.03 Put	5,000	0.7094	1.3115	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.24 Call	5,000	1154.0691	1074.2172	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.25 Call	11,500	1144.1142	1064.2764	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.25 Put	15,000	1.4142	2.2764	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.33 Call	201	1064.5395	984.8248	0.0000	0.0000	0	0.00		
	Nov 2015	DAUS	13.33 Put	201	1.8395	2.8248	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	13.43 Call	5,000	965.2799	885.7481	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	748.3469	670.5972	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	670.7934	595.7365	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	558.3872	488.0545	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.0396	0.0944	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0311	0.0442	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.0660	0.1076	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	455.3455	415.4964	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	1.2603	1.3764	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	29.9249	41.6305	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	658.4136	606.5640	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	2.8096	3.5410	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1610.4842	1533.7959	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1475.9081	1401.8227	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	62.5102	79.0094	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	452.2051	426.3818	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	186.6759	182.0718	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	105.6418	130.6257	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	578.1792	543.6077	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	3.6397	4.5829	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	223.4345	220.9672	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	872.0634	826.3217	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	322.1003	372.0642	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	375.8385	363.9376	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	6.9640	7.7751	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	92.9847	112.6956	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	422.5370	407.7291	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	218.8801	216.2410	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	190.0351	225.8196	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	532.0392	509.4925	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	86.0993	101.8008	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	582.4940	557.5221	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	153.3465	176.5929	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	475.9727	458.6576	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	8.9533	9.8425	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	122.7429	141.6951	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	409.0985	395.8499	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	256.5056	251.3727	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	257.0773	289.1836	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	426.7040	413.0167	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	12.1641	12.2837	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	145.1077	163.0346	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.66 Call	250	392.4733	381.1704	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	16.29 Call	150	277.1488	271.0915	0.0000	0.0000	0	0.00		
May 2016	DAUS	14.28 Put	8,403	397.0464	439.2947	0.0000	0.0000	0	0.00		
May 2016	DAUS	15.51 Call	8,403	469.4116	454.2425	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	20.1531	20.7308	0.0000	0.0000	0	0.00		
May 2016	DAUS	13.50 Put	150	166.9744	185.2304	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	383.4303	373.2422	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.70 Call	150	293.4829	286.8908	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	36.1153	38.4830	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	568.4882	550.1674	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	27.3047	27.9765	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	185.0767	204.1089	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	380.5521	371.2344	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	321.1236	314.0310	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	33.1927	34.1208	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	201.6215	219.6925	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	373.8389	365.2484	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	334.4263	327.0959	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	95.0550	101.6263	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	745.4339	723.8821	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	38.5921	39.5924	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	217.5449	234.7052	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	368.6644	360.7473	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	344.2722	337.0830	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	222.9456	238.4052	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	386.9466	378.9262	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	380.2236	372.4137	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	293.5569	320.4737	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	446.6823	436.7941	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	43.2350	43.9686	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	232.6657	249.7611	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	378.3808	373.6859	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	372.6737	368.1160	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	48.9805	49.0976	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	242.7049	259.7063	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	410.1425	408.2813	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	407.9373	406.1532	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	54.6843	54.6455	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	257.2707	272.7399	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	447.2902	448.5143	0.0000	0.0000	0	0.00		
			<u>429,952</u>					<u>0.00</u>	<u>0.00</u>	<u>6145779.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			433,752					13.00	188,214.00	9597846.00	35113770378.60
Future											
Dec 2015	EUUS	Future	2,159	1.0738	1.0780	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	50	1.0766	1.0809	0.0000	0.0000	0	0.00		
			<u>2,209</u>					<u>0.00</u>	<u>0.00</u>	210574.00	2398999067.00
Total			2,209					0.00	0.00	210574.00	2398999067.00
Future											
Dec 2015	ZAAD	Future	15,133	10.2654	10.2088	10.2261	10.2211	500	5,111,800.00		
Mar 2016	ZAAD	Future	8,812	10.3897	10.3325	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	10.5159	10.4592	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.6609	10.6037	0.0000	0.0000	0	0.00		
			<u>24,695</u>					<u>500.00</u>	<u>5,111,800.00</u>	2669497.00	21409542550.30
Option											
Dec 2015	ZAAD	9.30 Put	201	1.9366	1.8732	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	671.9016	615.2752	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	178.8278	140.7443	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	31177.00	0.00
Total			25,298					500.00	5,111,800.00	2700674.00	21409542550.30
Future											
Dec 2015	ZACR	Future	25,268	2.2464	2.2411	0.0000	0.0000	0	0.00		
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	31461.00	635246514.00
Total			25,268					0.00	0.00	31461.00	635246514.00
Future											
Dec 2015	ZAEU	Future	96,697	15.5004	15.4735	15.5200	15.4694	610	9,442,411.20		
Mar 2016	ZAEU	Future	29,052	15.8081	15.7816	15.8400	15.7796	360	5,681,241.00		
Jun 2016	ZAEU	Future	539	16.1110	16.0841	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	500	16.4579	16.4297	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	3,000	16.7890	16.7587	0.0000	0.0000	0	0.00		
			<u>129,788</u>					<u>970.00</u>	<u>15,123,652.20</u>	7459712.00	95859904144.70
Option											
Dec 2015	ZAEU	13.05 Put	6,877	0.3833	0.5928	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	4.2370	5.1452	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	4.8898	5.8687	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	6.7372	8.0344	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	12.4037	15.3987	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.80 Put	65,000	41.8509	0.0000	0.0000	0.0000	130,000	0.00		
Dec 2015	ZAEU	15.04 Put	0	88.1534	106.7710	0.0000	0.0000	50,000	0.00		

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Dec 2015	ZAEU	15.78 Call	6,000	156.8498	162.1475	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.31 Call	25,000	51.6260	0.0000	0.0000	0.0000	48,125	0.00
Dec 2015	ZAEU	16.50 Call	6,877	33.6196	38.8994	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	18.5414	18.4950	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	22.0281	22.3270	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	46.3011	49.6533	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	56.8240	61.6537	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	128.3142	139.9975	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1102.2339	1092.2352	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	209.8430	227.3804	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	357.1037	381.4209	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	513.9156	518.9261	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	494.9526	500.2435	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	441.8815	447.8856	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	394.2218	400.7518	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	117.9048	123.8706	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	854.7969	857.1084	0.0000	0.0000	0	0.00
			<u>378,220</u>					<u>228,125.00</u>	<u>0.00</u>
Total			508,008					229,095.00	15,123,652.20
									<u>11759309.00</u>
									<u>95859904144.70</u>
Future									
Dec 2015	ZAFR	Future	6,549	14.3607	14.3372	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,160	14.6800	14.6566	0.0000	0.0000	0	0.00
			<u>7,709</u>					<u>0.00</u>	<u>0.00</u>
Total			7,709					0.00	0.00
									<u>468914.00</u>
									<u>4423093494.30</u>
Future									
Dec 2015	ZAGB	Future	40,391	21.9662	21.8511	21.9499	21.8382	1,500	32,884,985.00
Mar 2016	ZAGB	Future	9,589	22.3476	22.2324	22.3129	22.2590	183	4,081,482.00
Jun 2016	ZAGB	Future	25	22.7180	22.6016	22.5692	22.5692	25	564,230.00
Sep 2016	ZAGB	Future	200	23.1350	23.0159	0.0000	0.0000	0	0.00
			<u>50,205</u>					<u>1,708.00</u>	<u>37,530,697.00</u>
									<u>5202933.00</u>
									<u>79203053625.00</u>
Option									
Dec 2015	ZAGB	17.87 Put	830	0.2142	0.2882	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2571.5056	2458.4206	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1979.5594	1869.0048	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	15.1185	20.7501	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	16.9986	23.8221	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1655.1727	1548.1751	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	31.3055	47.6158	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	1228.3168	1131.1063	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	33.8215	55.1820	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAGB	21.20 Put	3,000	88.4020	129.9570	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	739.5914	673.6812	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	633.4015	575.1375	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	167.2015	224.0375	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	439.1121	396.1813	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	59.5258	56.7996	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
		Total	150,385					1,708.00	37,530,697.00	6653883.00
										79203053625.00
Future										
Dec 2015	ZAJY	Future	7,990	0.1176	0.1169	0.1178	0.1172	160	1,880,020.00	
Mar 2016	ZAJY	Future	1,231	0.1200	0.1192	0.0000	0.0000	0	0.00	
			<u>9,221</u>					<u>160.00</u>	<u>1,880,020.00</u>	<u>674772.00</u>
		Total	9,221					160.00	1,880,020.00	674772.00
										6907234433.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1395	0.1395	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>8361.00</u>
		Total	1,960					0.00	0.00	8361.00
										102959970.00
Future										
Dec 2015	ZANN	Future	28,268	0.0718	0.0714	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>
		Total	28,268					0.00	0.00	981344.00
										5534415960.00
Future										
Mar 2016	ZASD	Future	3,191	10.2755	10.2496	0.0000	0.0000	104	1,065,116.00	
			<u>3,191</u>					<u>104.00</u>	<u>1,065,116.00</u>	<u>3845.00</u>
		Total	3,191					104.00	1,065,116.00	3845.00
										38701027.70
Future										
Dec 2015	ZAUM	Future	896	14.4345	14.3532	14.4241	14.3448	100	143,759,500.00	
Mar 2016	ZAUM	Future	189	14.6831	14.6011	14.6487	14.5937	67	97,930,800.00	
Jun 2016	ZAUM	Future	199	14.9227	14.8395	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	55	15.1891	15.1037	0.0000	0.0000	0	0.00	
			<u>1,339</u>					<u>167.00</u>	<u>241,690,300.00</u>	<u>109600.00</u>
		Total	1,339					167.00	241,690,300.00	114123.00
										114958078220.00
Future										
Dec 2015	ZAUS	Future	595,261	14.4345	14.3532	14.4512	14.3473	50,057	719,788,333.10	
Mar 2016	ZAUS	Future	84,217	14.6831	14.6011	14.6942	14.5892	6,711	97,593,294.70	

<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	Future	34,036	14.9227	14.8395	14.8874	14.8874	10	148,874.00	
Sep 2016	ZAUS	Future	13,149	15.1891	15.1037	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	1,035	15.4452	15.3581	0.0000	0.0000	0	0.00	
			<u>727,698</u>					<u>56,778.00</u>	<u>817,530,501.80</u>	<u>97111232.00</u>
									<u>986154243597.40</u>	

Option

Dec 2015	ZAUS	10.95 Call	4,331	3484.5108	3403.2203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.0108	0.0203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3434.5115	3353.2220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3234.5145	3153.2300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	3034.5185	2953.2411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.0267	0.0671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.0277	0.0693	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.0462	0.1095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0554	0.1288	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0794	0.1781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.1136	0.2459	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2284.6936	2203.5977	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.2153	0.4377	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2234.7310	2153.6665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1935.1569	1854.4037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.8073	1.4521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1865.3354	1784.6981	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1855.3644	1774.7455	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1835.4256	1754.8448	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	1.3001	2.2428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	1.5917	2.6985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	1.6462	2.7828	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1636.3204	1556.2512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	1.8204	3.0512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	2.1513	3.5556	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1537.0401	1457.3408	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	2.5401	4.1408	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1438.0313	1358.7206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	3.5313	5.5206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	4.0892	6.3713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1339.2336	1260.5505	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1240.8415	1162.9728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	6.3415	9.7728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1191.8384	1114.4610	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1162.5094	1085.4577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1133.2410	1056.5406	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	10.1102	15.3544	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.38 Call	12,000	1065.2152	989.4399	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	1045.8559	970.3748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	11.3559	17.1748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	1007.2523	932.4031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	949.6684	875.8847	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	15.1684	22.6847	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	930.5692	857.1742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	864.1521	792.2627	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	854.7239	783.0688	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	21.4158	31.5451	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	22.0368	32.4164	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	22.6758	33.3105	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	23.3321	34.2388	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	798.5073	728.7504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	0	25.4143	38.2907	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.72 Call	500	742.9704	677.4607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	28.4704	44.2607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	37.6035	58.3043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	646.5836	587.5495	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	43.6646	66.4638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	580.5406	525.9201	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	56.0406	82.7201	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	58.0036	85.2566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	510.1036	460.7824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	75.6036	107.5824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	78.0497	110.6349	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	480.2323	433.3459	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	444.2155	400.4136	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	108.8348	148.1950	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	370.4316	333.4480	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	345.5377	311.0020	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	163.0615	211.6396	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	321.7023	289.5796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	175.6863	226.0527	0.0000	0.0000	12,000	0.00
Dec 2015	ZAUS	14.37 Call	580	271.9952	245.7280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	211.4889	194.3364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	276.9889	341.1364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	143.0787	133.3204	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	129.3721	121.0343	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	107.6619	101.4986	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	82.1926	78.4151	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	77.1812	73.8453	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.30 Call	1,000	41.6515	41.5062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	32.8563	33.1279	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	24.5377	25.0895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	15.8769	16.5534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	3.2665	3.6240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	5.7930	6.2280	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	6.1359	6.5775	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	7.9214	8.7061	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	8.3208	9.1608	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	9.4800	10.4835	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	10.1148	11.2092	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	10.9637	12.1816	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	13.0718	14.6021	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	16.5594	18.6196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2158.9779	2080.4976	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	34.4008	39.2752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1920.6881	1844.0706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	46.7796	53.6192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	57.9861	66.5847	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1549.8611	1479.3260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	72.8704	86.9534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1293.1548	1230.5949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1252.4501	1191.1228	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	135.4350	158.1566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	162.5009	188.4624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1088.0228	1032.2610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	956.1964	909.4878	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	916.3926	872.0793	0.0000	0.0000	200	0.00
Mar 2016	ZAUS	14.10 Call	9,370	853.4039	812.3541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	310.6235	354.7879	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	787.9353	750.4175	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	731.8703	697.4869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	634.2267	605.5214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	591.9225	565.7559	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	543.5327	521.9472	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	523.6356	503.2174	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	424.8018	410.1547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	360.6276	349.6416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	355.3201	344.6308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	279.5421	273.3780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	251.5506	246.7818	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	196.6967	194.4429	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	16.50 Call	1,000	152.6604	152.1183	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	130.7857	130.9681	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	29.0540	29.4909	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	36.3348	38.5569	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	90.6973	98.3916	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	100.4510	109.1471	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	125.3354	136.5743	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1599.2764	1534.7263	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	176.5764	195.2263	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	183.3765	202.7104	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	765.4700	738.3296	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	738.8063	712.9162	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	408.9280	398.3852	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	357.9797	349.3094	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	317.1592	310.0018	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	301.5466	294.9518	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	285.7740	279.7371	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	200.0886	201.1872	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	181.4624	193.2295	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	443.8714	434.4485	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	418.7408	410.0884	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	57.1408	57.0224	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	263.4794	278.3116	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	495.7360	483.5319	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	486.6542	474.6728	0.0000	0.0000	0	0.00		
			<u>1,681,432</u>					<u>22,200.00</u>	<u>0.00</u>	<u>20456244.00</u>	<u>0.00</u>
	Total		2,409,130					78,978.00	817,530,501.80	117567476.00	986154243597.40
Future											
Dec 2015	ZAZW	Future	7,688	1.1976	1.1415	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1517	1.0977	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15710.00</u>	<u>111111041.00</u>
	Total		7,689					0.00	0.00	15710.00	111111041.00
Grand Total			3,666,560					310,925.00	1120120301.00	158,717,229	1,385,266,273,696.30