



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.1422	10.2149	0.0000	0.0000	0	0.00		
			3					0.00	0.00	47 003.00	426 999 256.10
Option											
Nov 2015	DAAD	10.06 Put	10,000	32.0285	19.2975	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	69 000.00	0.00
		Total	10,003					0.00	0.00	116 003.00	426 999 256.10
Option											
Dec 2015	DAEU	15.30 Put	100	343.2466	316.4349	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	152.5948	174.7867	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	671.0448	715.9164	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	625.2655	668.7480	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	317.2842	293.9101	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	337.6379	366.1365	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	497.4065	466.8078	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	239.1082	258.1054	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	1 000.00	0.00
		Total	2,600					0.00	0.00	1 000.00	0.00
Future											
Nov 2015	DAGB	Future	0	21.5856	21.8450	0.0000	0.0000	300	6,508,810.00		
Jan 2016	DAGB	Future	2	22.7295	22.8178	0.0000	0.0000	0	0.00		
			2					300.00	6,508,810.00	35 204.00	533 614 021.60
Option											
Sep 2016	DAGB	21.20 Put	12,264	581.1098	548.8050	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	560.8146	575.9735	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156 081.00	0.00
		Total	24,530					300.00	6,508,810.00	191 285.00	533 614 021.60

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Future									
Nov 2015	DANZ	Future	8,000	9.1609	9.2057	0.0000	0.0000	0	0.00
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
									<u>840 120.00</u>
									<u>6 482 971 052.00</u>
Option									
Nov 2015	DANZ	9.34 Put	8,000	185.9635	149.9127	0.0000	0.0000	0	0.00
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>
									<u>500 000.00</u>
									<u>0.00</u>
		Total	16,000					0.00	0.00
									1 340 120.00
									6 482 971 052.00
Future									
Nov 2015	DAUS	Future	0	14.1815	14.2301	0.0000	0.0000	1,449	20,651,284.50
Nov 2015	DAUS	Future	301	14.1913	14.2422	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	67	14.1926	14.2446	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	14.2213	14.2753	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	14.2590	14.3087	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	60	14.3178	14.3686	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	14.3205	14.3713	0.0000	0.0000	150	2,154,870.00
Mar 2016	DAUS	Future	272	14.4680	14.5207	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.6985	14.7537	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.9569	15.0151	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.2061	15.2652	0.0000	0.0000	0	0.00
			<u>3,650</u>					<u>1,599.00</u>	<u>22,806,154.50</u>
									<u>3 458 666.00</u>
									<u>35 207 715 533.10</u>
Option									
Nov 2015	DAUS	13.14 Put	8,000	0.0265	0.0408	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	1.8360	1.5513	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	517.6788	565.2997	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	241.6682	281.5074	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	0.0005	0.0001	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	0.0349	0.0323	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	0.0581	0.0441	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	0.0973	0.0739	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1161.4845	1212.3406	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	0.1845	0.1406	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	951.9939	1002.7326	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	942.0385	992.7669	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	0.7385	0.5669	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	862.5105	913.1319	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	1.2105	0.9319	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	763.5229	813.9177	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	549.3614	598.6441	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	473.8950	522.4624	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	365.2034	412.1073	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	17.45 Call	300	0.0379	0.0292	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0297	0.0251	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.0483	0.0465	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	330.3901	362.2570	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	1.0568	0.8544	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	48.7312	42.8470	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	506.5542	543.3224	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	2.8256	2.4446	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1406.5250	1456.3574	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1276.5821	1325.5162	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	80.4180	73.6427	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	339.2400	363.3164	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	128.5752	140.3262	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	139.2514	127.4272	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	444.5884	474.3781	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	3.6794	3.0979	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	163.1092	174.8697	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	716.3379	751.8726	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	395.6933	372.6202	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	288.3402	306.1742	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	6.8931	6.0322	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	115.1603	105.7845	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	329.5852	348.3365	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	162.9379	173.0184	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	241.3187	223.5491	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	422.7596	444.7719	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	103.6616	93.8382	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	473.0832	494.1797	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	187.6699	172.2669	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	385.4402	401.7195	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	10.3568	8.5136	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	147.9877	134.6225	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	330.6567	344.2033	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	202.5481	210.9776	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	317.4510	293.5261	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	351.7863	363.5360	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	12.0743	10.1521	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	171.4174	155.2580	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	325.0542	335.2306	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	224.1481	231.7723	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	477.5563	446.2981	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	394.4811	405.5119	0.0000	0.0000	0	0.00

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May 2016	DAUS	11.80 Put	250	14.4482	11.3584	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	194.6529	176.3764	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	324.6996	333.6141	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	241.1821	248.0543	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	29.1365	23.9007	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	487.4415	499.6940	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	13.5233	11.0841	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	219.0188	199.0277	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	324.9871	332.7367	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	269.5411	275.9824	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	13.7554	11.3441	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	238.1171	217.1372	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	320.9805	327.5473	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	284.1250	289.8654	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	78.4961	69.5006	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	661.4096	675.1928	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	14.0394	11.6628	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	254.8480	233.7735	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	317.5726	323.8499	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	295.4405	300.4272	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	259.7115	238.5552	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	335.6352	341.8664	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	329.2845	335.3935	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	351.7158	326.6572	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	392.3158	399.5646	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	13.9092	11.6943	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	269.2775	246.0830	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	336.5494	340.5109	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	326.4203	330.2553	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.1456	11.9238	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	276.9638	252.4932	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	359.5270	362.3848	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	355.1576	357.9451	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	15.0906	13.0140	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	282.1816	257.6023	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	384.6684	387.3909	0.0000	0.0000	0	0.00
			<u>392,952</u>					<i>0.00</i>	<i>0.00</i>
		Total	396,602					1,599.00	22,806,154.50
									<i>9 604 445.00</i>
									<i>35 207 715 533.10</i>

Future

Dec 2015	EUUS	Future	1,456	1.0668	1.0673	0.0000	0.0000	703	7,506,634.00
Mar 2016	EUUS	Future	50	1.0697	1.0701	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			1,506					703.00	7,506,634.00	212 717.00	2 421 889 221.00	
		Total	1,506					703.00	7,506,634.00	212 717.00	2 421 889 221.00	
Future												
	Dec 2015	ZAAD	Future	14,833	10.0957	10.1699	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	7,783	10.2182	10.2925	0.0000	0.0000	0	0.00		
	Jun 2016	ZAAD	Future	250	10.3397	10.4158	0.0000	0.0000	0	0.00		
	Sep 2016	ZAAD	Future	500	10.4795	10.5583	0.0000	0.0000	0	0.00		
				23,366					0.00	0.00	2 673 003.00	21 445 658 500.30
Option												
	Dec 2015	ZAAD	9.30 Put	201	6.4946	5.0891	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	515.3283	586.0389	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	115.5387	151.2296	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	9.80 Put	200	112.9368	96.9278	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	210.7855	241.6610	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	42.6388	51.0298	0.0000	0.0000	0	0.00		
				1,203					0.00	0.00	31 777.00	0.00
		Total		24,569				0.00	0.00	2 704 780.00	21 445 658 500.30	
Future												
	Mar 2016	ZACA	Future	2	10.8574	10.9146	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42 323.00	357 234 627.70
		Total		2				0.00	0.00	42 323.00	357 234 627.70	
Future												
	Dec 2015	ZACR	Future	25,268	2.2144	2.2247	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	84,537	15.1807	15.2445	15.3230	15.1944	1,370	20,925,491.00		
	Mar 2016	ZAEU	Future	30,830	15.4846	15.5476	15.5970	15.5672	280	4,364,902.00		
	Jun 2016	ZAEU	Future	539	15.7783	15.8442	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	500	16.1154	16.1840	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,000	16.4430	16.5123	0.0000	0.0000	2,000	32,297,500.00		
				120,406					3,650.00	57,587,893.00	7 482 232.00	96 209 479 517.70
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.5551	0.5259	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	6.1468	5.8347	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	6.9623	6.5988	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	9.6515	9.1069	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	14.30 Put	100	19.2232	17.9316	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.80 Put	65,000	92.3438	82.0871	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	63.7907	81.5299	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.31 Call	25,000	16.4331	22.3648	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,877	9.9071	13.6869	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	19.3049	17.8937	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	23.3062	21.6240	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	52.5170	48.8934	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	69.1773	62.4445	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	177.5792	163.6570	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	856.3452	900.3351	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	294.5499	274.4241	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	480.7998	452.8179	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	373.2431	397.3001	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	358.3991	381.7207	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	317.2159	338.4305	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	280.6802	299.9501	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	146.1876	137.1291	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	689.8996	718.9509	0.0000	0.0000	0	0.00	
			<u>378,220</u>					<i>0.00</i>	<i>0.00</i>	<i>4 322 722.00</i>
		Total	498,626					3,650.00	57,587,893.00	11 804 954.00
										96 209 479 517.70
Future										
Dec 2015	ZAFR	Future	6,554	13.9904	14.1081	14.1814	14.1814	5	70,907.00	
Mar 2016	ZAFR	Future	1,197	14.3075	14.4224	0.0000	0.0000	0	0.00	
			<u>7,751</u>					<i>5.00</i>	<i>70,907.00</i>	<i>468 956.00</i>
		Total	7,751					5.00	70,907.00	4 423 703 161.30
Future										
Dec 2015	ZAGB	Future	39,404	21.6572	21.7388	21.8499	21.6401	962	20,883,344.50	
Mar 2016	ZAGB	Future	9,462	22.0373	22.1175	22.2089	22.0201	40	886,224.00	
Jun 2016	ZAGB	Future	25	22.4014	22.4825	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	Future	200	22.8090	22.8943	0.0000	0.0000	0	0.00	
			<u>49,091</u>					<i>1,002.00</i>	<i>21,769,568.50</i>	<i>5 205 856.00</i>
										<i>79 267 075 391.30</i>
Option										
Dec 2015	ZAGB	17.87 Put	830	0.1610	0.1547	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2261.7786	2342.9969	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1667.2866	1748.3387	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	11.7596	11.0668	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	13.6145	12.7495	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1342.8328	1423.3699	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	40.0547	33.9796	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2015	ZAGB	20.77 Call	18,900	929.6481	1004.8320	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	47.5775	40.4394	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	126.9041	109.7019	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	481.8231	540.9358	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	390.6386	443.8548	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	233.4386	205.0548	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	238.1644	277.2330	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	23.20 Call	10,000	20.9546	26.3519	0.0000	0.0000	0	0.00
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>
		Total	149,271					1,002.00	21,769,568.50
									6 656 806.00
									79 267 075 391.30
Future									
Dec 2015	ZAJY	Future	7,990	0.1153	0.1158	0.0000	0.0000	0	0.00
Mar 2016	ZAJY	Future	1,373	0.1176	0.1182	0.0000	0.0000	0	0.00
			<u>9,363</u>					<u>0.00</u>	<u>0.00</u>
		Total	9,363					0.00	0.00
									674 914.00
									6 908 927 935.70
Future									
Dec 2015	ZAKS	Future	1,960	0.1388	0.1393	0.0000	0.0000	0	0.00
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,960					0.00	0.00
									8 361.00
									102 959 970.00
Future									
Dec 2015	ZANN	Future	28,268	0.0713	0.0715	0.0000	0.0000	0	0.00
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>
		Total	28,268					0.00	0.00
									981 344.00
									5 534 415 960.00
Future									
Mar 2016	ZASD	Future	3,191	10.1356	10.1769	0.0000	0.0000	0	0.00
			<u>3,191</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,191					0.00	0.00
									3 845.00
									38 701 027.70
Future									
Dec 2015	ZAUM	Future	962	14.2300	14.2830	14.3593	14.2414	89	127,299,570.00
Mar 2016	ZAUM	Future	252	14.4756	14.5285	14.6136	14.4905	23	33,508,490.00
Jun 2016	ZAUM	Future	204	14.7089	14.7642	14.7910	14.7910	5	7,395,500.00
Sep 2016	ZAUM	Future	55	14.9678	15.0262	0.0000	0.0000	0	0.00
			<u>1,473</u>					<u>117.00</u>	<u>168,203,560.00</u>
		Total	1,473					117.00	168,203,560.00
									114 572.00
									115 609 061 860.00

Future

<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	Future	591,592	14.2300	14.2830	14.3756	14.2253	25,984	371,574,437.90		
Mar 2016	ZAUS	Future	86,661	14.4756	14.5285	14.6035	14.4633	7,323	106,323,527.40		
Jun 2016	ZAUS	Future	33,536	14.7089	14.7642	14.7985	14.7985	1,000	14,552,000.00		
Sep 2016	ZAUS	Future	13,149	14.9678	15.0262	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	1,035	15.2204	15.2792	0.0000	0.0000	0	0.00		
			<u>725,973</u>					<u>34,307.00</u>	<u>492,449,965.30</u>	<u>97 236 896.00</u>	<u>987 967 559 483.30</u>

Option

Dec 2015	ZAUS	10.95 Call	4,331	3280.0008	3333.0112	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.0008	0.0112	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3230.0007	3283.0121	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3030.0004	3083.0165	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2830.0004	2883.0227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.0021	0.0428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.0022	0.0444	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.0068	0.0740	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0100	0.0888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0208	0.1274	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0420	0.1823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2080.1130	2133.3107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.1366	0.3454	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2030.1548	2083.3706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1730.8704	1784.0517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	1.1917	1.2914	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1661.2545	1714.3362	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1651.3203	1704.3824	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1631.4612	1684.4797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	2.3869	2.0749	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	3.1638	2.5371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	3.3129	2.6232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1433.7973	1485.8988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	3.7973	2.8988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	4.3131	3.4214	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1334.9025	1386.9758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	4.9025	3.9758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1236.3476	1288.3651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	6.3476	5.3651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	7.2304	6.2299	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1138.2416	1190.2321	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1040.7300	1092.7351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	10.7300	9.7351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	992.2547	1044.2874	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	963.2754	1015.3326	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	13.31 Call	5,000	934.3846	986.4719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	16.4496	15.6017	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	867.3590	919.5424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	848.3196	900.5380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	18.3196	17.5380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	810.4089	862.7060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	754.0117	806.4487	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	24.0117	23.4487	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	736.0871	787.8418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	674.5028	723.3671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	665.8620	714.2696	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	38.7061	33.8048	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	40.1917	35.1318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	41.7220	36.4993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	43.2971	37.9072	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	614.9177	662.3577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	565.6396	611.9818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	55.6396	48.9818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	72.8087	64.4828	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	480.1588	524.1473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	82.7250	73.4782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	422.3703	464.3768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	102.3703	91.3768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	105.4240	94.1665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	114.9662	102.9000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	362.1654	401.6906	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	132.1654	118.6906	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	135.8034	122.0384	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	337.1178	375.4643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	307.3312	344.1454	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	180.2784	163.1475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	247.8367	281.0985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	229.2547	260.1917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	256.0298	232.2162	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	211.7556	240.3592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	273.4070	247.8427	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	176.2150	201.5045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	316.2150	288.5045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	133.5720	155.0714	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	403.5720	372.0714	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	85.1635	101.4763	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	75.7999	90.9567	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	14.83 Call	6,000	62.7298	76.1592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	61.2486	74.4731	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	44.3833	55.4684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	41.0895	51.7795	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	18.4797	25.2618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	13.2621	18.8346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	8.6925	13.0070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	5.1451	7.4074	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	3.0127	2.4457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.1662	5.2537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	6.6204	5.6658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	9.0125	7.7575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	9.4364	8.1293	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	10.6626	9.2065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	11.3317	9.7956	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	12.2251	10.5827	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	14.4346	12.5346	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	18.0745	15.7613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1953.3596	2002.9036	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	36.6184	32.3622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1715.5375	1763.8533	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	49.5339	44.0321	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	63.4143	56.6860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1353.2039	1398.2501	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	87.1954	78.6172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1110.0993	1151.1912	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1071.8975	1112.2543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	166.6648	152.9070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	200.7764	185.1243	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	919.4185	956.5045	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	803.3104	837.1205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	767.3978	800.0657	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	710.2676	741.0315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	380.9202	356.8790	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	651.3290	680.0007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	601.2312	628.0211	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	514.8672	538.1984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	479.6215	501.5451	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	439.7215	460.0034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	422.6838	442.2511	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	338.8947	354.8325	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	285.2713	298.7802	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	15.27 Call	38,000	280.8606	294.1892	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.60 Call	1,400	217.8026	228.5310	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	194.4641	204.2093	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.11 Call	500	147.9114	155.6484	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	109.6904	115.7070	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	91.0384	96.1905	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	7.2982	8.7693	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	28.0167	22.8134	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	92.5618	81.6021	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	104.9697	93.2091	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	137.1317	123.5499	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1416.2571	1452.6258	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	207.3571	188.4258	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	215.6767	196.3045	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	832.8933	794.7302	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	663.5053	679.9145	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	639.7981	655.5972	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	350.0542	359.6488	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	302.1841	310.6701	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	264.3770	271.7206	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	249.9422	256.8519	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	235.3790	241.8544	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	155.7849	159.0151	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	190.5667	171.3379	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	390.9085	397.7060	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	367.3029	373.6330	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	16.1091	14.0997	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	297.6724	277.3529	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	396.0864	403.6333	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	388.1926	395.5928	0.0000	0.0000	0	0.00		
			<u>1,709,432</u>					<i>0.00</i>	<i>0.00</i>	<i>20 484 244.00</i>	<i>0.00</i>
Total			2,435,405					34,307.00	492,449,965.30	117 721 140.00	987 967 559 483.30
Future											
Dec 2015	ZAZW	Future	7,688	1.1638	1.0956	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1219	1.0519	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<i>0.00</i>	<i>0.00</i>	<i>15 711.00</i>	<i>111 116 291.00</i>
Total			7,689					0.00	0.00	15 711.00	111 116 291.00

<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>
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Grand Total		3,644,077					41,683.00	776 903 492.30	158,949,245	1,388,455,772,125.40
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