



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Nov 2015	DAAD	Future	10,000	10.1679	10.1505	0.0000	0.0000	10,000	100,794,000.00		
Jan 2016	DAAD	Future	3	10.1442	10.1276	0.0000	0.0000	0	0.00		
			<u>10,003</u>					<u>10,000.00</u>	<u>100,794,000.00</u>	<u>57 003.00</u>	<u>527 793 256.10</u>
Option											
Nov 2015	DAAD	10.06 Put	10,000	19.3465	28.0324	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>69 000.00</u>	<u>0.00</u>
		Total	20,003					10,000.00	100,794,000.00	126 003.00	527 793 256.10
Option											
Dec 2015	DAEU	15.30 Put	100	502.1236	407.4786	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	76.1977	111.1971	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	478.8304	579.6631	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	440.7838	537.4546	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	444.1560	370.3927	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	223.8200	282.7227	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	650.1593	563.8052	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	159.0953	200.7307	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1 000.00</u>	<u>0.00</u>
		Total	2,600					0.00	0.00	1 000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.3121	22.5535	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.3229	22.5650	0.0000	0.0000	14	304,907.40		
			<u>49</u>					<u>14.00</u>	<u>304,907.40</u>	<u>35 251.00</u>	<u>534 645 958.60</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	686.0012	625.4720	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	457.9721	521.3557	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156 081.00</u>	<u>0.00</u>
		Total	24,577					14.00	304,907.40	191 332.00	534 645 958.60

<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>
Future									
Nov 2015	DAUS	Future	301	13.9059	14.0230	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	67	13.9079	14.0250	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.9358	14.0535	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.9697	14.0874	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	4,390	14.0268	14.1450	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	14.0294	14.1476	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	38	14.1053	14.2240	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	125	14.1477	14.2668	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.1752	14.2947	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.4023	14.5239	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.6579	14.7806	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.9026	15.0282	0.0000	0.0000	0	0.00
			<u>8,143</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 463 207.00</u>
									<u>35 272 353 382.70</u>
Option									
Nov 2015	DAUS	13.68 Call	9,000	234.9023	354.9264	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	34.8095	109.1308	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	0.0000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	0.0288	0.0233	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	0.0853	0.0994	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	0.1299	0.1681	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	876.1245	993.3238	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	0.2245	0.3238	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	666.7057	784.2616	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	656.7659	774.3449	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	0.8659	1.3449	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	577.4434	695.2217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	1.5434	2.2217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	479.0837	597.0764	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	271.1371	387.8625	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	202.1471	316.2757	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	112.3996	217.1896	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.0775	0.0801	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	0.0182	0.0010	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.0266	0.0168	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	183.9075	239.4709	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	0.7085	0.8966	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	92.7003	72.0892	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	317.6358	391.3220	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	2.9565	3.0366	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>
Jan 2016	DAUS	12.97 Call	4,600	1131.7931	1242.6932	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1008.2848	1116.3828	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	132.4400	108.2589	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	221.7385	267.3864	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	77.4178	97.2482	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	217.8842	183.5486	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	298.3451	354.6245	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	3.6237	3.5288	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	105.2644	128.3253	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	523.4369	599.4844	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	538.7923	477.4063	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	196.4195	233.0070	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	6.9957	6.7376	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	169.5093	144.2333	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	229.1106	269.1710	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	108.0556	130.3409	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	339.5871	297.4770	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	301.2937	349.5538	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	148.5417	127.6091	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	348.7446	397.6562	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	262.0432	227.9710	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	283.5741	323.2523	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	12.0400	10.5572	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	205.7330	179.1726	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	244.0391	277.8754	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	144.0533	167.1605	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	420.4666	374.2222	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	267.1862	300.0334	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	14.5898	13.7444	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	231.9990	203.4235	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	249.0120	278.4467	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	166.9690	188.7530	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	605.9714	549.1568	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	308.3151	341.4520	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	17.3077	15.5776	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	256.2897	226.9211	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	253.0543	280.5454	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	186.3031	207.2147	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	37.0965	33.2261	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	390.0382	427.2486	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	17.1647	16.6241	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	280.0123	250.3013	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	257.5831	282.9500	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	212.6660	234.4332	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	16.7927	16.6375	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	298.0315	269.7553	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	258.0543	282.1299	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	227.9310	249.4278	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	102.8773	93.7505	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	547.3818	591.8503	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	15.8535	16.0836	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	314.1662	286.4704	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	265.0847	283.9995	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	251.5653	269.3772	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	318.8813	291.5733	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	279.2508	300.4679	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	275.4965	296.3711	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	425.3533	391.8837	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	322.8266	350.1410	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.3008	14.6081	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	328.3895	300.9828	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	286.3952	308.3599	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	278.1105	299.4206	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	12.1118	15.0449	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	337.9350	311.8847	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	307.6449	326.5914	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	304.0480	322.6787	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.5321	15.9849	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	347.4331	323.5896	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	333.7144	354.4026	0.0000	0.0000	0	0.00		
			<u>383,952</u>					<u>0.00</u>	<u>0.00</u>	<u>6 145 779.00</u>	<u>0.00</u>
Total			392,095					0.00	0.00	9 608 986.00	35 272 353 382.70
Future											
Dec 2015	EUUS	Future	90	1.0687	1.0707	1.0672	1.0672	1,406	15,033,938.00		
Mar 2016	EUUS	Future	50	1.0717	1.0736	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>1,406.00</u>	<u>15,033,938.00</u>	<u>214 123.00</u>	<u>2 436 923 159.00</u>
Total			140					1,406.00	15,033,938.00	214 123.00	2 436 923 159.00
Future											
Dec 2015	ZAAD	Future	14,347	10.0984	10.0820	10.0830	10.0804	3,014	30,406,362.00		
Mar 2016	ZAAD	Future	7,433	10.2212	10.2042	10.2022	10.2022	350	3,570,770.00		
Jun 2016	ZAAD	Future	250	10.3445	10.3269	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.4859	10.4674	0.0000	0.0000	0	0.00		

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			22,530					3,364.00	33,977,132.00	2 677 367.00	21 489 752 532.30	
Option												
	Dec 2015	ZAAD	9.30 Put	201	4.4486	5.9023	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	513.1409	500.5601	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	106.0427	105.2599	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	9.80 Put	200	105.4678	114.4180	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	203.8814	203.1199	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	38.5747	40.1008	0.0000	0.0000	0	0.00		
			1,203					0.00	0.00	31 777.00	0.00	
	Total		23,733					3,364.00	33,977,132.00	2 709 144.00	21 489 752 532.30	
Future												
	Mar 2016	ZACA	Future	2	10.6809	10.7722	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	2.1699	2.1903	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	84,038	14.9015	15.0554	15.1007	14.9145	1,249	18,684,728.60		
	Mar 2016	ZAEU	Future	31,831	15.1991	15.3544	15.3770	15.2040	1,101	16,784,663.00		
	Jun 2016	ZAEU	Future	4,389	15.4895	15.6465	15.5053	15.5053	2,025	31,430,232.50		
	Sep 2016	ZAEU	Future	500	15.8231	15.9817	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.1471	16.3080	0.0000	0.0000	0	0.00		
			125,258						4,375.00	66,899,624.10	7 490 495.00	96 337 040 308.00
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.7329	0.5770	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	6.2919	5.6436	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	7.1121	6.3421	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	9.8822	8.6560	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	27.5442	17.1332	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	160.2271	111.3603	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	18.5417	34.9130	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	4.6418	8.7263	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,877	2.9176	5.3644	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	24.4966	20.7075	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	29.5684	24.8812	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	73.8178	57.5609	0.0000	0.0000	12,000	0.00		

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Mar 2016	ZAEU	14.03 Put	17,534	101.7493	80.9692	0.0000	0.0000	59,068	0.00
Mar 2016	ZAEU	14.60 Put	15,000	246.4203	203.7675	0.0000	0.0000	15,000	0.00
Mar 2016	ZAEU	14.90 Call	24,000	665.7801	765.6868	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	394.2604	336.2632	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	446.5233	522.5166	0.0000	0.0000	25,000	0.00
Mar 2016	ZAEU	15.37 Put	25,000	617.4233	538.1166	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	270.3702	323.6258	0.0000	0.0000	26,000	0.00
Mar 2016	ZAEU	16.00 Call	650	258.8555	310.3506	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	227.1470	273.7337	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	199.3424	241.6038	0.0000	0.0000	18,117	0.00
Jun 2016	ZAEU	14.20 Put	6,000	194.7892	164.0950	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	559.7566	626.0559	0.0000	0.0000	0	0.00
			<u>408,754</u>					<u>155,185.00</u>	<u>0.00</u>
		Total	534,012					159,560.00	66,899,624.10
									11 968 402.00
									96 337 040 308.00
Future									
Dec 2015	ZAFR	Future	6,549	13.7378	13.8364	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,197	14.0474	14.1460	0.0000	0.0000	0	0.00
			<u>7,746</u>					<u>0.00</u>	<u>0.00</u>
		Total	7,746					0.00	0.00
									468 961.00
									4 423 772 840.30
Future									
Dec 2015	ZAGB	Future	39,957	21.2576	21.4891	21.4572	21.2574	909	19,400,387.60
Mar 2016	ZAGB	Future	9,412	21.6272	21.8631	21.8755	21.6385	1,075	23,322,123.50
Jun 2016	ZAGB	Future	25	21.9833	22.2252	22.1634	22.0595	60	1,328,117.50
Sep 2016	ZAGB	Future	200	22.3867	22.6315	22.5764	22.5764	5	112,882.00
			<u>49,594</u>					<u>2,049.00</u>	<u>44,163,510.60</u>
									5 210 310.00
									79 363 528 161.50
Option									
Dec 2015	ZAGB	17.87 Put	830	0.0031	0.1920	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	1863.2731	2094.4906	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1270.7333	1500.3204	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	15.9042	13.2439	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	20.1568	15.5216	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	955.8130	1177.1378	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	94.8208	56.0219	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	587.3032	778.3997	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	110.0282	66.2989	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	253.8906	170.7141	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	241.1130	370.0356	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	183.9065	292.3239	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	426.3065	303.2239	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	97.4834	169.8396	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAGB	23.20 Call	10,000	8.3437	13.9987	0.0000	0.0000	0	0.00	
			<u>100,180</u>					0.00	0.00	1 450 950.00
		Total	149,774					2,049.00	44,163,510.60	6 661 260.00 79 363 528 161.50
Future										
Dec 2015	ZAJY	Future	7,990	0.1136	0.1143	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,373	0.1158	0.1166	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	0	0.1180	0.1189	0.1182	0.1182	150	1,773,600.00	
			<u>9,363</u>					150.00	1,773,600.00	675 064.00 6 910 701 535.70
		Total	9,363					150.00	1,773,600.00	675 064.00 6 910 701 535.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1361	0.1372	0.0000	0.0000	0	0.00	
			<u>1,960</u>					0.00	0.00	8 361.00 102 959 970.00
		Total	1,960					0.00	0.00	8 361.00 102 959 970.00
Future										
Dec 2015	ZANN	Future	28,268	0.0700	0.0705	0.0000	0.0000	0	0.00	
			<u>28,268</u>					0.00	0.00	981 344.00 5 534 415 960.00
		Total	28,268					0.00	0.00	981 344.00 5 534 415 960.00
Future										
Mar 2016	ZASD	Future	3,191	10.0163	10.0743	0.0000	0.0000	0	0.00	
			<u>3,191</u>					0.00	0.00	3 845.00 38 701 027.70
		Total	3,191					0.00	0.00	3 845.00 38 701 027.70
Future										
Dec 2015	ZAUM	Future	1,065	13.9436	14.0613	14.0659	13.9521	117	163,703,430.00	
Mar 2016	ZAUM	Future	309	14.1828	14.3023	14.3068	14.1798	64	91,000,950.00	
Jun 2016	ZAUM	Future	189	14.4127	14.5342	14.4516	14.4253	10	14,438,450.00	
Sep 2016	ZAUM	Future	55	14.6686	14.7915	0.0000	0.0000	0	0.00	
			<u>1,618</u>					191.00	269,142,830.00	110 352.00 116 037 615 890.00
		Total	1,618					191.00	269,142,830.00	114 875.00 116 037 615 890.00
Future										
Dec 2015	ZAUS	Future	592,704	13.9436	14.0613	14.0915	13.9439	25,733	361,138,406.00	
Mar 2016	ZAUS	Future	87,643	14.1828	14.3023	14.3163	14.1792	14,756	210,111,983.50	
Jun 2016	ZAUS	Future	33,076	14.4127	14.5342	14.5279	14.4250	500	7,214,481.50	
Sep 2016	ZAUS	Future	13,149	14.6686	14.7915	14.7049	14.7049	750	11,028,675.00	
Dec 2016	ZAUS	Future	1,060	14.9171	15.0425	0.0000	0.0000	300	4,497,240.00	
			<u>727,632</u>					42,039.00	593,990,786.00	97 344 245.00 989 490 130 107.70

<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>	
Option										
Dec 2015	ZAUS	10.95 Call	4,331	2993.6015	3111.3124	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.0015	0.0124	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2943.6027	3061.3134	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2743.6156	2861.3184	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2543.6328	2661.3346	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	0.0689	0.0718	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	0.0715	0.0744	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	0.1197	0.1234	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	0.1439	0.1477	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	0.2076	0.2114	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	0.2991	0.3018	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1794.1159	1911.8131	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	0.5752	0.5702	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1744.2183	1861.9117	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1445.4143	1563.0337	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	2.2294	2.1290	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1375.8950	1493.5030	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	1365.9624	1483.5794	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	20,000	1346.1039	1463.7400	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	3.3559	3.3142	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	4.0078	3.9062	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	4.1286	4.0151	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	1148.1146	1265.6612	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	4.5146	4.3612	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	5.2436	5.0090	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	1049.6956	1167.0576	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Put	100	6.0956	5.7576	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	951.8586	1068.9249	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	54,500	8.2586	7.6249	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	9.6242	8.7842	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	13,241	854.8243	971.4275	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	758.8970	874.7884	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	15.2970	13.4884	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.25 Call	201	711.4818	826.8802	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.28 Call	150	684.2207	798.2926	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.31 Call	5,000	657.2883	769.8362	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.36 Put	1,260	29.6043	21.7612	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.38 Call	12,000	595.8738	705.0684	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Call	1,300	578.7286	687.2222	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Put	1,000	35.1286	25.9222	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.44 Call	39,222	545.0262	651.9948	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	13.50 Call	2,150	496.0571	600.4233	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	52.4571	39.1233	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	480.1859	583.6001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	426.5599	526.2984	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	419.1537	518.3247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	80.9404	61.2444	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	83.7357	63.4384	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	86.5982	65.6912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	89.5296	68.0025	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	376.1305	471.6732	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	335.6313	427.1800	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	112.0313	85.8800	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	142.1500	110.1634	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	268.2911	351.6832	0.0000	0.0000	1,200	0.00
Dec 2015	ZAUS	13.84 Put	13,360	159.0246	123.9290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	225.1159	302.0259	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	191.5159	150.7259	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	196.4652	154.8404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	211.7741	167.6166	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	183.6330	251.6638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	240.0330	190.3638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	245.9088	195.1319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	167.5712	231.1713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	149.0899	208.1539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	315.2197	254.0433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	114.2568	164.1989	0.0000	0.0000	372	0.00
Dec 2015	ZAUS	14.24 Call	250	103.4184	150.2032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	422.2791	349.0621	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	93.4740	137.2030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	445.2194	369.7625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	74.0868	111.3612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	500.4868	420.0612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	52.3820	81.4615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	608.7820	520.1615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	29.9368	49.2588	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	25.8273	43.2821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	20.3227	34.6344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	19.7174	33.6703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	13.2405	23.1678	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	12.0632	21.2159	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	4.6565	8.5248	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	3.3598	5.8377	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.57 Call	39,000	2.3899	4.0468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.4620	2.4670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	2.7700	2.5685	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.5501	6.0202	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	7.1260	6.5262	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	9.9539	8.9932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	10.4616	9.4337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	11.9403	10.7126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	12.7530	11.4133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	13.8433	12.3518	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	16.5658	14.6868	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	21.1153	18.5679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1666.3073	1781.3616	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	45.0940	38.8196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1432.2837	1544.8062	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	68.8948	57.4635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	93.5770	78.9724	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1096.1062	1198.6232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	126.4964	107.9875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	872.9857	967.1872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	839.7941	931.2349	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	235.7509	203.7509	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	283.2219	246.7713	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	710.2118	792.8850	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	611.7445	687.5694	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	581.4592	654.9860	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	533.7251	603.4356	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	506.5261	452.9590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	485.2581	550.6226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	446.3171	506.2315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	380.5315	433.6172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	352.8358	402.8729	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	321.7502	368.2333	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	308.5674	353.5021	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	244.3718	281.5406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	203.8823	235.9286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	200.5821	232.1965	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	153.8745	179.1784	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	135.6786	159.6971	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	100.8363	119.5193	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	73.8652	88.1301	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	60.8995	72.9302	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	20.23 Call	1,500	3.4926	5.0894	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	35.8682	32.1836	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	115.1927	103.0026	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	131.9648	116.5093	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	178.9252	157.3423	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1180.9284	1273.4421	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	268.2284	239.2421	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	278.4476	248.6813	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	995.7729	925.8116	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	534.9955	584.6207	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	515.3813	563.3790	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	275.9804	304.0708	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	237.3301	261.9863	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	207.0104	228.8909	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	195.4823	216.2877	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	183.8811	203.5923	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	127.3990	139.3369	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	241.3325	218.8577	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	323.2648	349.4183	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	306.3461	328.1838	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	18.0836	17.0736	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	353.4442	330.6353	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	319.5948	349.7681	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	312.8396	342.5519	0.0000	0.0000	0	0.00		
			<u>1,728,332</u>					<u>1,572.00</u>	<u>0.00</u>	<u>20 515 816.00</u>	<u>0.00</u>
Total			2,455,964					43,611.00	593,990,786.00	117 860 061.00	989 490 130 107.70
Future											
Dec 2015	ZAZW	Future	7,688	1.1639	1.2156	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1126	1.1674	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15 711.00</u>	<u>111 116 291.00</u>
Total			7,689					0.00	0.00	15 711.00	111 116 291.00
Grand Total			3,688,003					220,345.00	1 126 080 328.10	159,276,884	1,390,858,345,375.90