



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	117.6794	132.3108	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10000.00	1.00
Future											
Jan 2016	DAAD	Future	3	10.1830	10.1689	0.0000	0.0000	0	0.00		
			<u>3</u>					<u>0.00</u>	<u>0.00</u>	<u>77003.00</u>	<u>729621256.10</u>
		Total	3					0.00	0.00	146003.00	729621256.10
Option											
Dec 2015	DAEU	15.30 Put	100	479.4921	450.8932	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	75.8007	90.5396	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	487.7085	528.7408	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	448.7704	488.3864	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	422.1619	401.4166	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	225.2952	249.7964	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	628.0126	598.7435	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	160.7779	174.0820	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
		Total	2,600					0.00	0.00	1000.00	0.00
Future											
Jan 2016	DAGB	Future	2	22.1789	22.4004	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.1904	22.4122	0.0000	0.0000	0	0.00		
			<u>49</u>					<u>0.00</u>	<u>0.00</u>	<u>35251.00</u>	<u>534645958.60</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	723.0150	651.0830	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	425.3306	464.6082	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>

<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>			
Total		24,577					0.00	0.00	191332.00	534645958.60	
Future											
Nov 2015	DAUS	Future	0	13.9929	14.0269	0.0000	0.0000	14,000	195,900,600.00		
Nov 2015	DAUS	Future	301	13.9976	14.0269	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	67	13.9976	14.0281	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.0197	14.0544	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.0523	14.0884	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,390	14.1090	14.1462	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,650	14.1116	14.1488	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	42	14.1879	14.2254	0.0000	0.0000	4	57,127.20		
Feb 2016	DAUS	Future	133	14.2302	14.2679	0.0000	0.0000	8	114,500.00		
Mar 2016	DAUS	Future	272	14.2578	14.2957	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.4847	14.5236	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.7395	14.7798	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9817	15.0246	0.0000	0.0000	0	0.00		
			8,155					14,012.00	196,072,227.20	3477219.00	35468425609.90
Option											
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	0.0064	0.0124	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.85 Put	15,000	0.0087	0.0241	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.93 Put	201	0.0099	0.0279	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Call	5,000	967.6119	996.9341	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.03 Put	5,000	0.0119	0.0341	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.24 Call	5,000	757.6192	786.9568	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Call	11,500	747.6197	776.9584	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.25 Put	15,000	0.0197	0.0584	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.33 Call	201	667.6315	696.9745	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.33 Put	201	0.0315	0.0745	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.43 Call	5,000	567.6962	597.0886	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.65 Call	15,000	348.8150	378.8669	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.73 Call	201	270.6640	301.3614	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	159.3337	191.1603	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	0.0153	0.0117	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	0.0214	0.0211	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	202.2165	220.3096	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	0.5145	0.5201	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.89 Call	15,000	337.2190	361.9897	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.90 Call	10,000	331.3738	355.9564	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.50 Put	100	69.2022	63.3864	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	13.92 Call	100	353.5685	377.9657	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	2.5583	2.6350	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1205.3405	1241.8766	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1078.7597	1114.6290	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	107.0614	101.5185	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	238.5858	254.7562	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	80.2852	87.8492	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	183.4883	174.2734	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	323.4950	342.2878	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	3.4568	3.2398	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	111.8040	117.7367	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	570.5860	590.9342	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	487.5064	463.7801	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	212.0112	220.1859	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	6.9665	6.3592	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	149.3307	138.6649	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	246.9531	255.4641	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	115.8043	119.8723	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	304.4498	286.8594	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	324.8153	335.5914	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	134.1368	124.1650	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	372.3779	383.8017	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	235.2624	219.9649	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	300.2019	309.6129	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	11.2640	10.2576	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	186.7086	174.2358	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	256.4812	264.4205	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	150.9128	156.1375	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	383.7219	364.6203	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	278.3356	286.4391	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	13.9597	13.2413	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	212.8878	198.8960	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	257.8461	265.1986	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	171.9622	177.4947	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	558.5931	537.0795	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	318.5190	327.3786	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	16.3577	14.8863	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	236.6753	221.8078	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	259.1372	267.1746	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	189.3722	195.4998	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	34.4672	32.1672	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	401.6740	411.9984	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	16.1110	15.6943	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	260.3643	245.8914	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	263.6271	269.0888	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	217.0626	221.5106	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	15.6555	15.4122	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	279.0700	265.9437	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	264.7614	267.5168	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	233.6006	235.3911	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	98.5745	91.4567	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	564.8079	575.1722	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	14.6601	12.8669	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	296.0202	283.6727	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	267.8033	266.6968	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	253.7743	251.8747	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	300.5794	287.8743	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	285.8822	284.7852	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	281.9982	280.6827	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	399.5252	385.8252	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	332.1007	333.9650	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.9521	12.6696	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	310.5261	296.6989	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	294.9708	292.7048	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	286.4838	283.7603	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	12.7118	12.6407	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	321.2691	306.6812	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	316.6441	311.3026	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	312.9599	307.3955	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	13.0503	12.9918	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	332.5330	316.9112	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	344.1023	339.3701	0.0000	0.0000	0	0.00
			<u>394,952</u>					<i>0.00</i>	<i>0.00</i>
			Total	403,107				14,012.00	196,072,227.20
									<i>9647998.00</i>
									<i>35468425609.90</i>
Future									
Dec 2015	EUUS	Future	90	1.0643	1.0652	0.0000	0.0000	0	0.00
Mar 2016	EUUS	Future	50	1.0673	1.0683	0.0000	0.0000	0	0.00
			<u>140</u>					<i>0.00</i>	<i>0.00</i>
			Total	140				0.00	0.00
									<i>214123.00</i>
									<i>2436923159.00</i>
Future									
Dec 2015	ZAAD	Future	14,347	10.1381	10.1236	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	7,543	10.2606	10.2461	0.0000	0.0000	110	1,129,425.00

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Jun 2016	ZAAD	Future	250	10.3838	10.3686	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	500	10.5251	10.5100	0.0000	0.0000	0	0.00
			<u>22,640</u>					<u>110.00</u>	<u>1,129,425.00</u>
									<u>2678477.00</u>
									<u>21500977932.30</u>
Option									
Dec 2015	ZAAD	9.30 Put	201	1.9500	2.5444	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	9.60 Call	201	543.9287	531.2850	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	10.20 Call	201	98.2230	101.2480	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	9.80 Put	200	95.4338	99.2471	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	214.0958	210.1405	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	39.5817	39.4458	0.0000	0.0000	0	0.00
			<u>1,203</u>					<u>0.00</u>	<u>0.00</u>
									<u>31777.00</u>
									<u>0.00</u>
		Total	23,843					110.00	1,129,425.00
									2710254.00
									21500977932.30
Future									
Mar 2016	ZACA	Future	2	10.7064	10.7104	0.0000	0.0000	0	0.00
			<u>2</u>					<u>0.00</u>	<u>0.00</u>
									<u>42323.00</u>
									<u>357234627.70</u>
		Total	2					0.00	0.00
									42323.00
									357234627.70
Future									
Dec 2015	ZACR	Future	25,268	2.1793	2.1847	0.0000	0.0000	0	0.00
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>
									<u>31461.00</u>
									<u>635246514.00</u>
		Total	25,268					0.00	0.00
									31461.00
									635246514.00
Future									
Dec 2015	ZAEU	Future	85,283	14.9287	14.9787	15.1104	14.9268	4,591	68,960,954.30
Mar 2016	ZAEU	Future	33,742	15.2257	15.2796	15.3740	15.2570	2,621	40,161,541.00
Jun 2016	ZAEU	Future	4,389	15.5153	15.5713	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	Future	700	15.8467	15.9062	15.9566	15.9566	500	7,978,300.00
Dec 2016	ZAEU	Future	4,500	16.1686	16.2305	0.0000	0.0000	0	0.00
			<u>128,614</u>					<u>7,712.00</u>	<u>117,100,795.30</u>
									<u>7499922.00</u>
									<u>96479941330.20</u>
Option									
Dec 2015	ZAEU	13.05 Put	6,877	0.5699	0.4876	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.85 Put	12,000	4.8049	5.0269	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	5.3980	5.7078	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.03 Put	12,000	7.3985	8.0119	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	19.4316	18.6553	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.80 Put	65,000	137.8622	125.1625	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.78 Call	6,000	15.0288	20.3062	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.31 Call	25,000	3.6495	4.8504	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,877	2.2408	2.9925	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	23.8497	21.4068	0.0000	0.0000	0	0.00

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Mar 2016	ZAEU	13.20 Put	18,000	28.7925	25.8131	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	69.5396	62.6692	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	96.0273	87.5871	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	233.7044	218.1062	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	676.2509	710.3842	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	377.4693	356.8609	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	451.2571	477.3266	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	595.5571	567.7266	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	272.1678	289.4279	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	260.4109	277.0232	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	228.3132	242.9098	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	200.1974	212.9938	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	186.9446	170.7172	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	561.0575	582.8313	0.0000	0.0000	0	0.00
			<u>408,754</u>					<u>0.00</u>	<u>0.00</u>
	Total		537,368					7,712.00	117,100,795.30
									11977829.00
									96479941330.20
Future									
Dec 2015	ZAFR	Future	6,549	13.7879	13.8159	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,209	14.0964	14.1273	14.2398	14.2388	52	739,292.00
			<u>7,758</u>					<u>52.00</u>	<u>739,292.00</u>
	Total		7,758					52.00	739,292.00
									469013.00
									4424512132.30
Future									
Dec 2015	ZAGB	Future	40,195	21.1388	21.3462	21.4175	21.1565	1,899	40,465,493.60
Mar 2016	ZAGB	Future	9,232	21.5039	21.7170	21.8399	21.6001	1,480	32,122,482.00
Jun 2016	ZAGB	Future	425	21.8572	22.0742	0.0000	0.0000	400	8,806,080.00
Sep 2016	ZAGB	Future	200	22.2566	22.4782	0.0000	0.0000	0	0.00
			<u>50,052</u>					<u>3,779.00</u>	<u>81,394,055.60</u>
									5215825.00
									79482063989.60
Option									
Dec 2015	ZAGB	17.87 Put	830	0.0045	0.1914	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	1743.7280	1950.5821	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1152.0931	1356.8611	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	17.1173	13.0145	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	24.6868	15.7412	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	842.6834	1035.9384	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	108.6211	69.6234	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	482.8756	649.6319	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	125.6064	81.5401	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	287.7767	200.9031	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	167.6412	265.3535	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	121.2484	201.4229	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	ZAGB	21.50 Put	500	482.4484	355.2229	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	56.4896	104.8894	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	4.3881	7.0994	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		150,232					3,779.00	81,394,055.60	6666775.00
										79482063989.60
Future										
Dec 2015	ZAJY	Future	7,990	0.1144	0.1145	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,422	0.1167	0.1168	0.0000	0.0000	49	575,897.00	
			<u>9,412</u>					<u>49.00</u>	<u>575,897.00</u>	<u>675113.00</u>
	Total		9,412					49.00	575,897.00	675113.00
										6911277432.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1374	0.1374	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	0.0704	0.0706	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	10.0577	10.0546	0.0000	0.0000	0	0.00	
			<u>3,191</u>					<u>0.00</u>	<u>0.00</u>	<u>3845.00</u>
	Total		3,191					0.00	0.00	3845.00
										38701027.70
Future										
Dec 2015	ZAUM	Future	1,110	14.0272	14.0623	14.1718	14.0346	59	83,309,700.00	
Mar 2016	ZAUM	Future	383	14.2653	14.3032	14.4154	14.2660	84	120,515,870.00	
Jun 2016	ZAUM	Future	179	14.4951	14.5339	14.6381	14.5747	40	58,419,200.00	
Sep 2016	ZAUM	Future	55	14.7501	14.7906	0.0000	0.0000	0	0.00	
			<u>1,727</u>					<u>183.00</u>	<u>262,244,770.00</u>	<u>110618.00</u>
	Total		1,727					183.00	262,244,770.00	115141.00
										116417560490.00
Future										
Dec 2015	ZAUS	Future	595,371	14.0272	14.0623	14.2000	14.0276	18,167	256,544,977.80	
Mar 2016	ZAUS	Future	92,023	14.2653	14.3032	14.4399	14.2616	8,395	120,556,834.40	
Jun 2016	ZAUS	Future	31,073	14.4951	14.5339	14.6590	14.4990	3,045	44,413,955.40	
Sep 2016	ZAUS	Future	13,149	14.7501	14.7906	14.8342	14.8342	1,000	14,834,200.00	
Dec 2016	ZAUS	Future	1,060	14.9962	15.0390	0.0000	0.0000	0	0.00	

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		732,676					30,607.00	436,349,967.60	97400521.00	990290160893.70
Option										
Dec 2015	ZAUS	10.95 Call	4,331	3077.2000	3112.3003	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.0000	0.0003	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	3027.2000	3062.3006	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2827.2000	2862.3067	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2627.2000	2662.3196	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	0.0000	0.0408	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	0.0000	0.0423	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	0.0003	0.0704	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	0.0006	0.0844	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	0.0020	0.1213	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	0.0065	0.1743	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1877.2312	1912.6000	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	0.0418	0.3344	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1827.2505	1862.6594	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1527.8134	1563.3574	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	0.9396	1.3106	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1458.2066	1493.6583	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	1448.2779	1483.7076	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	20,000	1428.4335	1463.8117	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	1.9700	2.0600	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	2.3319	2.4149	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	2.3989	2.4802	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	1229.8127	1264.9883	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	2.6127	2.6883	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	3.0163	3.0786	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	1130.6878	1165.8316	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Put	100	3.4878	3.5316	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	1031.8872	1066.9716	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	54,500	4.6872	4.6716	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	5.4475	5.3871	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	13,241	933.5422	968.5236	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	835.8402	870.6520	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	8.6402	8.3520	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.25 Call	201	787.3101	822.0017	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.28 Call	150	758.3183	792.9236	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.31 Call	5,000	729.4342	763.9401	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.36 Put	1,260	14.6544	13.8548	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.38 Call	12,000	663.4612	697.6514	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Call	1,300	645.2094	679.2789	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Put	1,000	18.0094	16.9789	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	13.44 Call	39,222	609.1641	642.9572	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	556.3776	589.6582	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	29.1776	27.3582	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	539.1599	572.2414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	480.5652	512.8297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	472.4208	504.5532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	49.1137	45.8682	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	51.1533	47.7625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	53.2552	49.7150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	55.4221	51.7282	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	424.8535	456.1025	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	379.6692	409.8816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	72.4692	67.5816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	96.2720	89.7664	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	303.6623	331.5833	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	110.0183	102.6056	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	254.3724	280.3335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	137.1724	128.0335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	141.3806	131.9814	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	154.5012	144.3044	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	205.2394	228.7587	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	178.0394	166.4587	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	182.9969	171.1322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	185.5705	207.9432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	163.7790	184.7161	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	244.6081	229.5821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	123.2413	141.0302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	110.6876	127.3571	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	344.7826	325.5274	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	99.2114	114.7844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	366.6574	346.5934	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	77.0060	90.2288	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	419.8060	397.9288	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	52.5643	62.7545	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	525.3643	500.4545	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	28.3135	34.8116	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	24.1350	29.8943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	18.6820	23.3197	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	18.0890	22.6005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	11.8416	14.9561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	10.7280	13.5795	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	3.9428	5.0687	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.42 Call	11,000	2.6323	3.3934	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	1.7671	2.2982	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.0326	1.3632	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	3.1632	2.7832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	6.8286	6.1579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	7.3988	6.6666	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	10.1729	9.1406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	10.6671	9.5814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	12.1011	10.8597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	12.8859	11.5599	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	13.9360	12.4960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	16.5447	14.8234	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	20.8701	18.6838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1747.8042	1782.2940	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	43.2598	38.7514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1512.6103	1545.5975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	62.9324	56.8582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	84.8897	77.4608	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1167.7626	1197.2607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	114.2287	105.2178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	936.6116	962.9196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	900.6540	926.4020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	211.3063	197.1043	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	254.3984	238.7540	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	763.5139	785.6517	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	658.2144	678.2550	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	625.6240	644.9893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	574.0617	592.3296	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	460.5846	439.8962	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	521.2478	538.3573	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	478.2340	493.0413	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	407.0525	419.9178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	376.9979	389.0285	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	343.2155	354.2922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	328.8728	339.5453	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	259.2287	267.8013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	215.6352	222.8786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	212.0824	219.2150	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	161.8423	167.4198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	143.1706	148.5224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	106.0358	110.0632	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	77.3626	80.3452	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	16.75 Call	35,000	63.6147	66.0894	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	4.1978	4.5580	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	33.2443	30.1284	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	111.4198	102.6254	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	126.3535	116.6253	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	168.0477	155.5185	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1244.2682	1268.5394	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	249.1682	234.6394	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	258.4784	243.7684	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	934.8559	910.6862	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	555.0173	569.1244	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	534.1762	547.8456	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	282.8160	290.5989	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	242.3765	249.0228	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	210.7068	216.4479	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	198.6826	204.0758	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	186.5935	191.6351	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	126.1376	128.0936	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	228.0978	215.9726	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	331.7679	333.3660	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	311.4628	312.3849	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	14.3053	14.1320	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	338.8921	323.9414	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	336.3221	335.1116	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	329.2999	328.0551	0.0000	0.0000	0	0.00		
			<u>1,728,332</u>					<u>0.00</u>	<u>0.00</u>	<u>20515816.00</u>	<u>0.00</u>
	Total		2,461,008					30,607.00	436,349,967.60	117916337.00	990290160893.70
Future											
Dec 2015	ZAZW	Future	7,688	1.1894	1.1818	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.1417	1.1339	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15711.00</u>	<u>111116291.00</u>
	Total		7,689					0.00	0.00	15711.00	111116291.00
Grand Total			3,698,153					56,504.00	1095606429.70	158,918,591	1,392,710,198,429.40