



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-November-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	237.9454	215.6676	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	10.3517	10.3628	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	314.6807	317.2846	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	111.4923	117.3104	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	643.8705	648.0882	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	597.7405	601.7343	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	307.0561	303.8917	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	310.1832	312.6009	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	483.8518	481.7747	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	210.1417	214.1880	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	15	22.6497	22.6513	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.6579	22.6631	0.0000	0.0000	0	0.00		
			<u>62</u>					<u>0.00</u>	<u>0.00</u>	<u>35264.00</u>	<u>534923876.50</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	573.3205	574.5115	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	489.4638	495.2778	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>

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total		24,590					0.00	0.00	191345.00	534923876.50	
Option											
Dec 2015	DANZ	9.34 Put	10,000	94.1267	78.8493	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	10000.00	0.00
Total		10,000						0.00	0.00	10000.00	0.00
Future											
Dec 2015	DAUS	Future	276	14.3231	14.2765	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	133	14.3284	14.2816	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.3578	14.3097	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,390	14.4156	14.3670	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	14.4181	14.3697	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	74	14.4946	14.4473	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	14.5380	14.4900	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.5662	14.5181	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.7979	14.7484	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.0597	15.0082	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	15.3068	15.2549	0.0000	0.0000	0	0.00		
			<u>7,478</u>					<u>0.00</u>	<u>0.00</u>	3480026.00	35508246168.10
Option											
Dec 2015	DAUS	10.80 Put	300	0.0063	0.0065	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	0.0108	0.0108	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	342.8544	311.8998	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	0.2412	0.2386	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.89 Call	15,000	534.0345	495.9298	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.90 Call	10,000	526.2005	488.3461	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.43 Call	15,000	203.1199	0.0000	0.0000	0.0000	15,000	0.00		
Dec 2015	DAUS	13.50 Put	100	24.4091	28.0746	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	13.92 Call	100	546.4993	510.5891	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.00 Put	10,000	149.4939	161.5832	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.00 Call	10,000	146.1170	132.5604	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	1.5999	1.6077	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	1496.1593	1449.0051	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	1362.3306	1316.0799	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.50 Put	150	55.2166	58.1761	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	356.2319	329.8666	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.32 Call	150	124.3512	112.1783	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.74 Put	100	100.9161	107.5090	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.26 Call	100	475.0846	443.7681	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	2.1073	2.1809	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	159.2651	148.4266	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>
Feb 2016	DAUS	13.93 Call	3,600	766.0636	731.6398	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	329.1813	349.0062	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	294.1839	277.9567	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	4.3757	4.5150	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	87.8688	94.6520	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	336.7408	320.0979	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	156.6066	148.3728	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	192.8944	206.1611	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	437.4720	417.1067	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	80.3639	86.3128	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	487.9155	467.1338	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	151.1635	161.0154	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	390.8623	374.4237	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	7.1212	7.4438	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	118.1097	126.1161	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	330.2532	316.7063	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	193.7579	185.5181	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	264.6063	280.2430	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	348.8040	335.8161	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	8.4977	8.9754	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	140.1120	148.9543	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	318.9173	307.4495	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	213.9322	205.6840	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	410.9584	431.2806	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	390.4395	377.2862	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	9.6018	10.2112	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	159.7374	169.2959	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	312.8813	303.9388	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	227.9627	220.4480	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	20.5952	22.1117	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	482.7486	468.1035	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.0861	10.2245	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	181.2687	190.7073	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	310.8196	301.6569	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	253.6472	246.3306	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	10.4765	10.6407	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	199.4988	208.2552	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	303.5620	295.4685	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	265.4248	258.5892	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	61.8362	65.9365	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	658.3714	639.2549	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.8618	11.0119	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	13.50 Put	150	215.4456	223.5158	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	297.5687	290.7698	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	274.1138	268.0755	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	218.7721	228.0807	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	314.9608	307.8440	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	308.4625	301.5547	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	302.0876	312.3008	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	373.0534	364.0939	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.8697	11.0915	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	224.7039	234.9672	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	310.6960	305.6068	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	300.0101	295.4032	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.2294	11.3574	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	230.9129	240.9294	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	328.5785	325.4581	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	323.9455	321.0278	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.6461	11.9555	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	230.7443	242.8205	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	354.4494	350.0039	0.0000	0.0000	0	0.00		
			<u>346,548</u>					<u>15,000.00</u>	<u>0.00</u>	<u>6205779.00</u>	<u>0.00</u>
	Total		354,026					15,000.00	0.00	9685805.00	35508246168.10
Future											
Dec 2015	EUUS	Future	90	1.0583	1.0623	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	50	1.0614	1.0653	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>214123.00</u>	<u>2436923159.00</u>
	Total		140					0.00	0.00	214123.00	2436923159.00
Future											
Dec 2015	ZAAD	Future	13,834	10.3042	10.3160	10.3650	10.2931	1,515	15,616,463.80		
Mar 2016	ZAAD	Future	8,136	10.4297	10.4413	10.4985	10.4390	600	6,269,975.00		
Jun 2016	ZAAD	Future	250	10.5549	10.5666	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.6994	10.7110	0.0000	0.0000	0	0.00		
			<u>22,720</u>					<u>2,115.00</u>	<u>21,886,438.80</u>	<u>2682185.00</u>	<u>21539341698.60</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	0.6695	0.5921	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	706.3359	717.9933	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	169.3020	176.8633	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	9.80 Put	200	60.9240	60.3218	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	282.7981	291.2907	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	51.2317	53.6523	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
			1,203					0.00	0.00	
		Total	23,923					2,115.00	21,886,438.80	
									31777.00	
									21539341698.60	
Future										
	Mar 2016	ZACA	Future	2	10.9104	10.9147	0.0000	0.0000	0	0.00
				2					0.00	0.00
			Total	2				0.00	0.00	42323.00
										357234627.70
Future										
	Dec 2015	ZACR	Future	25,268	2.2196	2.2170	0.0000	0.0000	0	0.00
				25,268					0.00	0.00
			Total	25,268				0.00	0.00	31461.00
										635246514.00
Future										
	Dec 2015	ZAEU	Future	80,772	15.1672	15.1735	15.2878	15.1428	1,605	24,394,700.40
	Mar 2016	ZAEU	Future	36,212	15.4693	15.4739	15.5836	15.4381	1,162	18,010,672.40
	Jun 2016	ZAEU	Future	4,389	15.7642	15.7675	0.0000	0.0000	0	0.00
	Sep 2016	ZAEU	Future	700	16.1042	16.1059	0.0000	0.0000	0	0.00
	Dec 2016	ZAEU	Future	4,500	16.4314	16.4325	0.0000	0.0000	0	0.00
				126,573					2,767.00	42,405,372.80
										7509361.00
										96623715813.00
Option										
	Dec 2015	ZAEU	13.05 Put	6,877	0.2895	0.2637	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.85 Put	12,000	2.8059	2.6548	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	13.90 Put	6,076	3.1036	2.9575	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.03 Put	12,000	4.0783	3.9572	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.30 Put	100	7.6186	7.6481	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	14.80 Put	65,000	62.3875	61.6368	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	15.78 Call	6,000	33.7881	34.9910	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	16.31 Call	25,000	6.9817	7.3262	0.0000	0.0000	0	0.00
	Dec 2015	ZAEU	16.50 Call	6,877	4.1660	4.3834	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.05 Put	18,000	16.9897	16.5038	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.20 Put	18,000	20.4416	19.9225	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	13.85 Put	12,000	45.8413	45.2427	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.03 Put	17,534	63.0683	62.3707	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.60 Put	15,000	167.2320	166.0408	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.90 Call	24,000	828.7904	832.3648	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	14.96 Put	15,000	281.6309	280.6997	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Call	25,000	563.3491	567.7415	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.37 Put	25,000	464.0491	463.8415	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	15.95 Call	26,000	340.4468	345.5830	0.0000	0.0000	0	0.00
	Mar 2016	ZAEU	16.00 Call	650	325.6407	330.8161	0.0000	0.0000	0	0.00

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Mar 2016	ZAEU	16.15 Call	24,000	284.7267	289.9881	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	248.9375	254.1715	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	139.8400	140.4560	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	652.9522	659.2201	0.0000	0.0000	0	0.00	
			<u>408,754</u>					<u>0.00</u>	<u>0.00</u>	<u>4477907.00</u>
	Total		535,327					2,767.00	42,405,372.80	11987268.00
										96623715813.00
Future										
Dec 2015	ZAFR	Future	6,549	13.9164	13.9618	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,268	14.2328	14.2740	0.0000	0.0000	0	0.00	
			<u>7,817</u>					<u>0.00</u>	<u>0.00</u>	<u>469072.00</u>
	Total		7,817					0.00	0.00	469072.00
										4425351554.80
Future										
Dec 2015	ZAGB	Future	39,301	21.5843	21.5921	21.7250	21.5379	1,675	36,207,539.00	
Mar 2016	ZAGB	Future	9,327	21.9552	21.9629	22.0799	21.8987	820	17,983,758.00	
Jun 2016	ZAGB	Future	425	22.3125	22.3195	22.3982	22.3982	10	223,982.00	
Sep 2016	ZAGB	Future	200	22.7181	22.7237	0.0000	0.0000	0	0.00	
			<u>49,253</u>					<u>2,505.00</u>	<u>54,415,279.00</u>	<u>5221310.00</u>
										79600087709.60
Option										
Dec 2015	ZAGB	17.87 Put	830	0.0611	0.0917	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2185.6186	2193.8495	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1588.6722	1597.0635	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	5.6311	6.2007	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	7.1367	7.6509	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1263.1893	1271.4113	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	28.5733	29.1982	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	844.6391	853.1214	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	34.1617	34.9643	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	98.7709	101.1715	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.35 Call	4,500	375.9436	386.7650	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	281.9198	293.1461	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	197.6198	201.0461	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	140.2122	149.4770	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	4.9185	5.7953	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		149,433					2,505.00	54,415,279.00	6672260.00
										79600087709.60
Future										
Dec 2015	ZAJY	Future	7,990	0.1168	0.1168	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,452	0.1191	0.1189	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			9,442					0.00	0.00	675143.00	6911633292.70
		Total	9,442					0.00	0.00	675143.00	6911633292.70
Future											
	Dec 2015 ZAKS	Future	1,960	0.1400	0.1396	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	8361.00	102959970.00
		Total	1,960					0.00	0.00	8361.00	102959970.00
Future											
	Dec 2015 ZANN	Future	28,268	0.0720	0.0718	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981344.00	5534415960.00
		Total	28,268					0.00	0.00	981344.00	5534415960.00
Future											
	Mar 2016 ZASD	Future	3,191	10.2860	10.2863	0.0000	0.0000	0	0.00		
			3,191					0.00	0.00	3845.00	38701027.70
		Total	3,191					0.00	0.00	3845.00	38701027.70
Future											
	Dec 2015 ZAUM	Future	1,146	14.3311	14.2842	14.3889	14.3286	58	83,266,200.00		
	Mar 2016 ZAUM	Future	425	14.5739	14.5257	14.6184	14.5501	55	80,177,090.00		
	Jun 2016 ZAUM	Future	174	14.8086	14.7590	14.7857	14.7856	10	14,785,650.00		
	Sep 2016 ZAUM	Future	55	15.0706	15.0191	0.0000	0.0000	0	0.00		
			1,800					123.00	178,228,940.00	110818.00	116706080150.00
		Total	1,800					123.00	178,228,940.00	115341.00	116706080150.00
Future											
	Dec 2015 ZAUS	Future	587,436	14.3311	14.2842	14.4245	14.3164	48,518	697,380,565.90		
	Mar 2016 ZAUS	Future	90,714	14.5739	14.5257	14.6600	14.5605	5,791	84,520,810.30		
	Jun 2016 ZAUS	Future	33,136	14.8086	14.7590	14.8939	14.7924	199	2,958,621.40		
	Sep 2016 ZAUS	Future	13,149	15.0706	15.0191	15.0884	15.0884	500	7,544,200.00		
	Dec 2016 ZAUS	Future	1,060	15.3209	15.2691	0.0000	0.0000	0	0.00		
			725,495					55,008.00	792,404,197.60	97507678.00	991825772208.30
Option											
	Dec 2015 ZAUS	10.95 Call	4,331	3381.1000	3334.2103	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	10.95 Put	8,917	0.0000	0.0103	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.00 Call	1,177	3331.1000	3284.2104	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.20 Call	39,222	3131.1002	3084.2107	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.40 Call	1,197	2931.1035	2884.2108	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.60 Put	800	0.0154	0.0172	0.0000	0.0000	0	0.00		
	Dec 2015 ZAUS	11.61 Put	580	0.0159	0.0177	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	11.75 Put	20,000	0.0249	0.0275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0293	0.0323	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0405	0.0444	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0560	0.0611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2181.1916	2134.2993	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.1011	0.1095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2131.2080	2084.3169	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1831.3938	1784.5149	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.3597	0.3851	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1761.4721	1714.5983	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1751.4849	1704.6120	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1731.5119	1684.6407	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	0.5788	0.6184	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	0.7107	0.7589	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	0.7355	0.7853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1531.9152	1485.0703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	0.8152	0.8703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	0.9683	1.0335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1432.2508	1385.3623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	1.1508	1.1623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1332.5727	1285.6802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	1.4727	1.4802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	1.6709	1.6767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1233.0003	1186.1043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1133.5762	1086.6769	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	2.4762	2.4769	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1083.9375	1037.0372	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1054.1830	1007.2827	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1024.4532	977.5533	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	3.8660	3.8680	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	955.1957	908.2992	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	935.4411	888.5466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	4.3411	4.3466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	895.9838	849.0953	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	836.9491	790.0760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	5.8491	5.8760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	817.3177	770.4522	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	748.8318	702.0053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	739.0803	692.2792	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	8.5050	9.1640	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	8.7818	9.7502	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	9.0689	10.3676	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.65 Put	15,000	9.3742	11.0168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	681.0614	635.8996	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	625.2616	580.7653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	14.1616	16.5653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	21.9047	25.4756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	526.6594	483.8597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	26.8795	31.1672	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	458.7770	417.6500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	37.6770	43.4500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	39.4577	45.4672	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	45.1863	51.9427	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	387.1946	348.4195	0.0000	0.0000	50,000	0.00
Dec 2015	ZAUS	14.00 Put	1,000	56.0946	64.2195	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	58.4914	66.9071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	357.2296	319.6564	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	321.5180	285.5744	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	89.9653	101.9636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	250.2684	218.3407	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	226.9717	196.6220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	149.3369	167.0997	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	205.1036	176.3752	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	163.6070	182.6000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	161.4908	137.3944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	200.3908	223.1944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	112.5767	93.6375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	281.4767	309.4375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	61.3703	49.2001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	52.2715	41.5096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	40.1716	31.4131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	38.8500	30.3206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	24.9007	18.9455	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	22.4163	16.9545	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	8.1596	6.3169	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	5.4648	4.2853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	3.3206	2.6618	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	1.5658	1.3141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	2.0647	2.0214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	4.4750	4.3518	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	4.8307	4.6955	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	6.6109	6.5198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	6.9306	6.8552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	7.8586	7.8315	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.95 Put	1,000	8.3667	8.3685	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	9.0464	9.0892	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	10.7349	10.8888	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	13.5350	13.8980	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2044.9796	1997.8031	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	28.0752	29.7846	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1804.6154	1758.3952	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	38.3996	41.1895	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	47.9286	51.7486	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1433.0692	1389.4708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	66.8390	71.9597	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1179.3195	1138.6759	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1139.1087	1099.0452	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	132.2425	141.3576	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	161.1253	171.8199	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	977.6193	940.2519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	852.5177	818.2333	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	813.4893	780.3399	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	751.1700	719.9628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	318.3728	337.3568	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	686.5731	657.5567	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	631.4375	604.4388	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	535.9645	512.7877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	495.9869	474.4563	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	452.2942	432.5272	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	433.6468	414.6525	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	342.1401	327.1196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	4,350	283.8989	271.5579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	279.1304	267.0135	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	211.8744	202.3306	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	187.2610	178.6557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	139.3886	132.6884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	100.8851	95.8517	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	82.4342	78.2220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	6.3115	5.5355	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	19.7560	21.1519	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	72.6565	77.6550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	83.2659	88.9340	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	111.1679	118.5281	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	1479.2492	1439.7038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	170.6492	180.7038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	177.8749	188.2053	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2016	ZAUS	14.85 Put	8,000	741.6741	769.6503	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	669.9015	649.2437	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	15.00 Call	53,633	644.4533	624.6197	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	337.8253	328.7458	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	289.0927	280.6767	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	249.9817	242.7345	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	235.1302	228.3278	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	220.2005	213.8481	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	137.4928	134.5441	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	13.24 Put	405	155.2603	163.2962	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.50 Call	405	370.2538	361.7562	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	345.9881	338.2626	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	12.9357	13.1209	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	249.5773	262.9510	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	374.6004	366.4192	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	366.7956	358.7629	0.0000	0.0000	0	0.00	
			<u>1,728,332</u>					<u>50,000.00</u>	<u>0.00</u>	<u>20565816.00</u>
		Total	2,453,827					105,008.00	792,404,197.60	118073494.00
										991825772208.30
Future										
Dec 2015	ZAZW	Future	7,688	1.3869	1.2348	0.0000	0.0000	0	0.00	
Mar 2016	ZAZW	Future	1	1.3283	1.1892	0.0000	0.0000	0	0.00	
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15711.00</u>
		Total	7,689					0.00	0.00	15711.00
										111116291.00
		Grand Total	3,649,306					127,518.00	1089340228.20	159,642,489
										1,394,875,785,131.70