



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2015	CAGJ	Future	10,000	306.2304	269.9957	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1.00</u>
		Total	10,000					0.00	0.00	10 000.00	1.00
Future											
Jan 2016	DAAD	Future	3	10.6042	10.4523	0.0000	0.0000	0	0.00		
			<u>3</u>					<u>0.00</u>	<u>0.00</u>	<u>77 003.00</u>	<u>729 621 256.10</u>
		Total	3					0.00	0.00	146 003.00	729 621 256.10
Future											
Feb 2016	DAEU	Future	34	15.6052	15.5489	0.0000	0.0000	34	528,662.60		
Mar 2016	DAEU	Future	5	15.6372	15.5743	0.0000	0.0000	5	77,871.50		
			<u>39</u>					<u>39.00</u>	<u>606,534.10</u>	<u>101 539.00</u>	<u>1 273 662 134.10</u>
Option											
Dec 2015	DAEU	15.30 Put	100	214.0907	269.3658	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	156.8132	126.3270	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	773.3370	693.1584	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	721.8006	644.8986	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	221.9323	271.3620	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	385.3055	337.9172	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	361.1609	439.7082	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	278.9682	228.6268	0.0000	0.0000	0	0.00		
			<u>2,600</u>					<u>0.00</u>	<u>0.00</u>	<u>287 600.00</u>	<u>0.00</u>
		Total	2,639					39.00	606,534.10	389 139.00	1 273 662 134.10
Future											
Jan 2016	DAGB	Future	15	21.9341	22.7482	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.1081	22.0902	0.0000	0.0000	163	3,600,702.60		
Feb 2016	DAGB	Future	47	22.1197	22.7563	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.1470	22.1220	0.0000	0.0000	50	1,106,100.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			275					213.00	4,706,802.60	35 477.00	539 630 679.10
Option	Sep 2016	DAGB	21.20 Put	12,264	519.2445	549.1189	0.0000	0.0000	0	0.00	
	Sep 2016	DAGB	25.85 Call	12,264	530.5667	512.0448	0.0000	0.0000	0	0.00	
			24,528					0.00	0.00	156 081.00	0.00
		Total	24,803					213.00	4,706,802.60	191 558.00	539 630 679.10
Option	Dec 2015	DANZ	9.34 Put	10,000	22.6870	51.7003	0.0000	0.0000	0	0.00	
			10,000					0.00	0.00	10 000.00	0.00
		Total	10,000					0.00	0.00	10 000.00	0.00
Future	Dec 2015	DAUS	Future	276	14.4572	14.3990	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	133	14.4622	14.4041	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	250	14.4922	14.4338	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	Future	4,390	14.5510	14.4921	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	Future	1,176	14.5536	14.4947	0.0000	0.0000	0	0.00	
	Feb 2016	DAUS	Future	84	14.6307	14.5715	0.0000	0.0000	10	146,679.00	
	Feb 2016	DAUS	Future	392	14.6667	14.6591	0.0000	0.0000	392	5,738,252.80	
	Feb 2016	DAUS	Future	133	14.6744	14.6148	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	187	14.6925	14.6591	0.0000	0.0000	187	2,741,251.70	
	Mar 2016	DAUS	Future	272	14.7029	14.6433	0.0000	0.0000	0	0.00	
	Jun 2016	DAUS	Future	264	14.9373	14.8774	0.0000	0.0000	0	0.00	
	Sep 2016	DAUS	Future	259	15.2010	15.1402	0.0000	0.0000	0	0.00	
	Dec 2016	DAUS	Future	251	15.4503	15.3880	0.0000	0.0000	0	0.00	
			8,067					589.00	8,626,183.50	3 480 615.00	35 516 872 351.60
Option	Dec 2015	DAUS	10.80 Put	300	0.0097	0.0046	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	11.15 Put	250	0.0109	0.0076	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	14.15 Call	250	427.0939	389.1934	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	17.87 Call	300	0.1820	0.1820	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.89 Call	15,000	640.4627	593.4900	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.90 Call	10,000	631.8901	585.2229	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	14.43 Call	15,000	258.8629	232.9615	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.50 Put	100	14.7916	18.8814	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	13.92 Call	100	649.6861	604.7059	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	14.00 Put	10,000	111.3029	128.7678	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	15.00 Call	10,000	178.2841	165.3518	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	11.80 Put	250	1.1882	1.4124	0.0000	0.0000	0	0.00	
	Jan 2016	DAUS	12.97 Call	4,600	1630.1344	1572.7144	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	13.11 Call	3,600	1493.4157	1436.5967	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	40.8442	47.9860	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	424.4923	396.8939	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	149.3663	140.2079	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	77.0368	88.6328	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	557.8154	524.1798	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	1.4894	1.7079	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	186.7835	174.3432	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	866.5375	821.3271	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	275.3840	297.0785	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	342.4919	319.2282	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	3.3729	3.7181	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	69.6573	76.2055	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	389.8215	363.3192	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	180.7814	167.8430	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	156.8299	169.7727	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	503.7633	469.7954	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	65.2904	70.9564	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	556.2671	522.3213	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	126.3516	135.6456	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	444.5528	417.5505	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	5.3901	6.1699	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	98.5468	106.0781	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	375.3821	352.5110	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	218.8383	205.6611	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	228.0596	241.3343	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	393.2304	371.0760	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	6.7299	7.3542	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	120.4306	128.7120	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	357.8821	338.3232	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	240.4206	227.2359	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	362.0275	380.8426	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	436.7286	413.7088	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.1279	8.6680	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	140.6074	149.4682	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	347.1081	330.1024	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	254.1503	241.4553	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	17.1292	18.3380	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	535.1685	509.7919	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.5002	9.6510	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	160.0315	170.6334	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	342.6975	327.5125	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	17.04 Call	150	279.0024	267.2674	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.9425	9.9457	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	175.6123	188.7556	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	330.3286	319.1888	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	288.4287	279.1829	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	47.3906	54.1953	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	713.7737	688.9033	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.4097	10.3163	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	187.0190	201.7698	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	319.7958	311.8731	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	293.9676	287.1939	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	190.5501	206.0341	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	337.3731	329.6109	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	330.2705	322.8202	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	269.7610	286.8181	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	400.6184	390.1583	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	9.6759	10.8657	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	195.3802	213.4208	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	325.4982	320.3247	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	313.6578	309.0680	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	9.9567	11.3519	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	197.6101	216.0979	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	339.9108	335.2640	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	334.7006	330.2951	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.5249	12.0166	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	196.9004	217.4112	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	359.5567	357.2935	0.0000	0.0000	0	0.00		
			<u>346,548</u>					<u>0.00</u>	<u>0.00</u>	<u>6 205 779.00</u>	<u>0.00</u>
Total			354,615					589.00	8,626,183.50	9 686 394.00	35 516 872 351.60
Future											
Dec 2015	EUUS	Future	90	1.0614	1.0579	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	50	1.0645	1.0611	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>214 123.00</u>	<u>2 436 923 159.00</u>
Total			140					0.00	0.00	214 123.00	2 436 923 159.00
Future											
Dec 2015	ZAAD	Future	11,214	10.5549	10.4038	10.4979	10.4979	400	4,199,160.00		
Mar 2016	ZAAD	Future	8,111	10.6837	10.5308	10.6373	10.6373	25	265,932.50		
Jun 2016	ZAAD	Future	250	10.8116	10.6576	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.9589	10.8033	0.0000	0.0000	0	0.00		

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			20,075					425.00	4,465,092.50	2 686 080.00	21 579 990 601.10	
Option												
	Dec 2015	ZAAD	9.30 Put	201	0.0385	0.0632	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	955.0204	804.3053	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	364.1294	231.3145	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	9.80 Put	200	31.3373	44.7505	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	433.7508	333.2479	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	78.9094	57.6598	0.0000	0.0000	0	0.00		
			1,203					0.00	0.00	31 777.00	0.00	
	Total		21,278					425.00	4,465,092.50	2 717 857.00	21 579 990 601.10	
Future												
	Mar 2016	ZACA	Future	2	11.0129	10.9685	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	2.2417	2.2391	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	75,722	15.3533	15.2414	15.3721	15.2837	1,388	21,263,309.50		
	Mar 2016	ZAEU	Future	38,384	15.6600	15.5463	15.6350	15.5827	875	13,648,170.50		
	Jun 2016	ZAEU	Future	4,430	15.9607	15.8449	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	700	16.3044	16.1866	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.6366	16.5142	0.0000	0.0000	0	0.00		
			123,736						2,263.00	34,911,480.00	7 519 935.00	96 786 457 555.10
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.0892	0.1522	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	0.9544	1.6500	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	1.0707	1.8332	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	1.4591	2.4373	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	2.9286	4.6735	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	21.5958	38.5330	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	48.4191	34.3546	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	7.4236	5.9522	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,675	4.3598	3.5566	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	13.9810	15.5699	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	16.9204	18.8219	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	38.6310	42.8753	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.03 Put	17,534	48.5387	55.0163	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	127.5741	148.3611	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	960.8569	878.8690	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	219.4562	253.2531	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	666.8228	601.9535	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	376.8228	425.6535	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	407.1748	365.4942	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	389.9944	349.9050	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	342.3310	306.7781	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	300.1105	268.7208	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	117.8515	128.7191	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	742.6256	688.9170	0.0000	0.0000	0	0.00
			<u>408,552</u>					<u>0.00</u>	<u>0.00</u>
	Total		532,288					2,263.00	34,911,480.00
									11 998 044.00
									96 786 457 555.10
Future									
Dec 2015	ZAFR	Future	6,549	14.0677	13.9968	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	30	14.3912	14.3189	14.4200	14.4200	10	144,200.00
			<u>6,579</u>					<u>10.00</u>	<u>144,200.00</u>
	Total		6,579					10.00	144,200.00
									470 350.00
									4 443 656 684.80
Future									
Dec 2015	ZAGB	Future	37,501	21.7991	21.6768	21.8394	21.7830	1,203	26,236,440.00
Mar 2016	ZAGB	Future	9,079	22.1746	22.0497	22.2120	22.1512	690	15,303,560.00
Jun 2016	ZAGB	Future	425	22.5363	22.4103	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	200	22.9445	22.8177	0.0000	0.0000	0	0.00
			<u>47,205</u>					<u>1,893.00</u>	<u>41,540,000.00</u>
									5 224 591.00
									79 671 859 152.90
Option									
Dec 2015	ZAGB	17.87 Put	830	0.0315	0.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2399.2848	2277.0890	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1799.9879	1678.7613	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	1.3053	2.7369	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	1.8579	3.7209	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1471.6595	1351.7251	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	9.8596	17.6034	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	1039.6624	925.5591	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	12.1088	21.2798	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	42.4195	67.0907	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	514.9358	426.7330	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	398.5770	321.7552	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Put	500	99.4770	144.9552	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	10,000	198.1132	158.3793	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	5.6118	4.7769	0.0000	0.0000	0	0.00		
				<u>100,180</u>					0.00	0.00	1 450 950.00	0.00
			Total	147,385					1,893.00	41,540,000.00	6 675 541.00	79 671 859 152.90
Future												
	Dec 2015	ZAJY	Future	7,740	0.1175	0.1171	0.1172	0.1172	250	2,929,400.00		
	Mar 2016	ZAJY	Future	1,651	0.1199	0.1194	0.0000	0.0000	0	0.00		
				<u>9,391</u>					250.00	2,929,400.00	675 592.00	6 916 954 672.70
			Total	9,391					250.00	2,929,400.00	675 592.00	6 916 954 672.70
Future												
	Dec 2015	ZAKS	Future	1,960	0.1415	0.1408	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	0.0727	0.0724	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	2,401	10.4021	10.3447	0.0000	0.0000	790	8,187,560.00		
				<u>2,401</u>					790.00	8,187,560.00	4 635.00	46 888 587.70
			Total	2,401					790.00	8,187,560.00	4 635.00	46 888 587.70
Future												
	Dec 2015	ZAUM	Future	1,182	14.4650	14.4068	14.5132	14.4008	47	67,974,240.00		
	Mar 2016	ZAUM	Future	475	14.7107	14.6511	14.7489	14.6443	41	60,300,310.00		
	Jun 2016	ZAUM	Future	139	14.9480	14.8881	0.0000	0.0000	0	0.00		
	Sep 2016	ZAUM	Future	55	15.2121	15.1512	0.0000	0.0000	0	0.00		
				<u>1,851</u>					88.00	128,274,550.00	111 118.00	117 143 823 250.00
			Total	1,851					88.00	128,274,550.00	115 641.00	117 143 823 250.00
Future												
	Dec 2015	ZAUS	Future	598,583	14.4650	14.4068	14.5173	14.4008	59,468	862,225,097.50		
	Mar 2016	ZAUS	Future	101,903	14.7107	14.6511	14.7610	14.6400	6,467	94,995,639.80		
	Jun 2016	ZAUS	Future	31,126	14.9480	14.8881	14.9434	14.9150	1,000	14,926,663.50		
	Sep 2016	ZAUS	Future	13,149	15.2121	15.1512	15.2011	15.1872	670	10,180,429.00		
	Dec 2016	ZAUS	Future	1,085	15.4643	15.4019	0.0000	0.0000	0	0.00		
				<u>745,846</u>					67,605.00	982,327,829.80	97 649 186.00	993 882 629 026.10
Option												

<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	10.95 Call	4,331	3515.0000	3456.8075	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	0.0000	0.0075	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3465.0000	3406.8076	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	3265.0000	3206.8081	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	3065.0012	3006.8085	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	0.0093	0.0113	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	0.0096	0.0116	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	0.0135	0.0170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	0.0153	0.0195	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	0.0197	0.0258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	0.0254	0.0342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2315.0375	2256.8525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	0.0406	0.0573	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2265.0428	2206.8607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1965.0971	1906.9482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	0.1151	0.1780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1895.1185	1836.9836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1885.1219	1826.9894	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	20,000	1865.1291	1807.0014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	0.1726	0.2753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	0.2062	0.3329	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	0.2125	0.3436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1665.2325	1607.1782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	0.2325	0.3782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	0.2705	0.4443	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	1565.3153	1507.3227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	0.3153	0.5227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1465.4309	1407.5021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	0.4309	0.7021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	0.4962	0.8023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	12,166	1365.5726	1307.7190	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1265.7687	1208.0157	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	0.7687	1.2157	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	1215.8944	1158.2042	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1185.9808	1128.3332	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	1156.0768	1098.4758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	1.2611	1.9485	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	1086.3446	1028.8715	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	1066.4344	1009.0034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	1,000	1.4344	2.2034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	1026.6348	969.2967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	966.9973	909.8240	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	13.50 Put	200	1.9973	3.0240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	947.1375	890.0269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	877.7226	820.8693	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	867.8201	811.0088	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	3.0267	4.5045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	3.1364	4.6609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	3.2504	4.8236	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	3.3692	4.9927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	808.4928	751.9686	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	749.3496	693.6036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	4.3496	6.8036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	6.8590	11.3741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	643.3696	590.4397	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	8.9315	14.4723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	568.8137	518.3270	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	13.8137	21.5270	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	14.6629	22.7275	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	17.4707	26.6496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	488.1058	441.1453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	23.1058	34.3453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	24.3900	36.0718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	453.5842	408.4506	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	411.8081	369.1651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	42.5510	59.7027	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	326.1673	289.6713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	297.4375	263.3396	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	81.8093	107.7431	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	270.1140	238.4624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	91.9985	119.7796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	214.0660	187.9560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	119.0660	151.1560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	147.8475	129.7904	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	182.8475	222.9904	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	78.5876	68.8598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	66.2423	58.0683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	49.8962	43.8000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	48.1197	42.2504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	29.5683	26.0647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	26.3214	23.2298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	8.6932	7.9429	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	5.8467	5.3137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	3.6110	3.2466	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.80 Call	53,000	1.7861	1.5663	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	1.6528	1.8622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	3.4499	3.9284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	3.7116	4.2303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	5.0378	5.7853	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	5.3054	6.0779	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	6.0862	6.9287	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	6.5165	7.3957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	7.0950	8.0222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	8.5440	9.5839	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	10.9770	12.1880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2178.3527	2120.3610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	23.9358	25.8602	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	1937.0221	1879.4566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	33.2994	35.6375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	41.9752	44.6619	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1559.5827	1502.9430	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	53.8023	58.6656	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1296.8081	1244.3283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1255.0912	1203.1549	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	108.8788	117.4611	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	133.6318	143.7121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1086.5648	1037.1760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	951.5591	905.6337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	909.8464	865.1294	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	843.3780	800.3198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	269.5714	287.8139	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	774.1447	732.9627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	714.7668	675.3207	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	611.2582	575.1557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	566.4238	531.9083	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	515.1934	483.9013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	494.3457	464.0482	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	391.3546	366.3443	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	350	325.2174	303.9402	0.0000	0.0000	4,000	0.00
Mar 2016	ZAUS	15.27 Call	38,000	319.7817	298.8233	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	242.2618	226.1838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	213.7170	199.5654	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	158.8157	148.4640	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	114.4410	107.0022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	93.0406	87.1491	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	6.8807	6.7215	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2016	ZAUS	12.16 Put	330	15.2359	17.4801	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	62.5984	67.7496	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	72.4024	77.9746	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	98.4169	104.9682	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1598.5537	1548.3180	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	150.5537	160.2180	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	157.0091	166.9311	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	674.0346	700.2058	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	738.4669	706.4623	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	710.6658	679.7542	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	372.7543	356.3590	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	320.9938	305.6876	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	277.1952	264.3234	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	260.5312	248.6009	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	243.7581	232.7919	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	146.3163	144.2181	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	130.5358	144.6763	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	395.9644	386.2461	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	369.3304	360.7020	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	11.4849	13.0882	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	216.9456	239.9354	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	395.4849	386.8245	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	387.2840	378.7923	0.0000	0.0000	0	0.00		
			<u>1,723,257</u>					<u>4,000.00</u>	<u>0.00</u>	<u>20 571 566.00</u>	<u>0.00</u>
Total			2,469,103					71,605.00	982,327,829.80	118 220 752.00	993 882 629 026.10
Future											
Dec 2015	ZAZW	Future	7,688	1.3875	1.3817	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.3291	1.3050	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			3,655,663					78,165.00	1 216 719 632.50	159,811,357	1,397,691,300,727.60