



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.6338	10.6280	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77003.00	729621256.10
		Total	3					0.00	0.00	146003.00	729621256.10
Future											
Feb 2016	DAEU	Future	34	15.9838	15.9522	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.0153	15.9840	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101539.00	1273662134.10
Option											
Dec 2015	DAEU	15.30 Put	100	48.3346	64.5378	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	260.8231	258.8145	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1073.6454	1048.8010	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1010.9884	987.5718	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	90.9999	105.5200	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	567.6246	558.7885	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	190.2210	211.7847	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	383.0863	385.4187	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287600.00	0.00
		Total	2,639					0.00	0.00	389139.00	1273662134.10
Future											
Jan 2016	DAGB	Future	15	22.0499	21.8583	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.2215	22.0283	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	47	22.2329	22.0396	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.2597	22.0662	0.0000	0.0000	0	0.00		
			275					0.00	0.00	35477.00	539630679.10
Option											
Sep 2016	DAGB	21.20 Put	12,264	465.6588	522.7978	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	520.2563	494.2524	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			24,528					0.00	0.00	156081.00	0.00	
		Total	24,803					0.00	0.00	191558.00	539630679.10	
Option												
	Dec 2015	DANZ	9.34 Put	10,000	10.5908	11.5345	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10000.00	0.00
		Total	10,000					0.00	0.00	10000.00	0.00	
Future												
	Dec 2015	DAUS	Future	276	14.5404	14.3586	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	133	14.5404	14.3611	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	Future	250	14.5688	14.3895	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	4,393	14.6269	14.4472	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	1,176	14.6295	14.4498	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	96	14.7061	14.5254	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	392	14.7418	14.5609	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	133	14.7494	14.5685	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	187	14.7673	14.5863	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	14.7776	14.5965	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	230	14.9881	14.8050	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	15.0115	14.8283	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	15.2796	15.0897	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	14.5379	15.3407	0.0000	0.0000	0	0.00		
				8,312					0.00	0.00	3480860.00	35520500596.10
Option												
	Dec 2015	DAUS	14.41 Call	5,000	223.5901	141.6012	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.42 Call	10,000	216.6892	137.3092	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	10.80 Put	300	0.0082	0.0087	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	11.15 Put	250	0.0092	0.0087	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.15 Call	250	450.8193	319.2386	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	17.87 Call	300	0.0002	0.1056	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.89 Call	15,000	690.8488	530.0879	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.43 Call	15,000	245.3738	166.6115	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.50 Put	100	4.9739	10.7728	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.92 Call	100	689.9591	540.6205	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.00 Put	10,000	65.9913	111.8753	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.10 Put	10,000	87.0478	142.5477	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	15.00 Call	20,000	155.0382	122.3994	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	11.80 Put	250	0.7284	0.9033	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	12.97 Call	4,600	1700.9583	1523.1711	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	13.11 Call	3,600	1562.7165	1386.8061	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	13.50 Put	150	23.4385	39.4301	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	14.48 Call	250	427.7712	341.2473	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	130.6036	106.2564	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	49.5314	77.7870	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	575.0640	466.6989	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.9663	1.3417	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	171.0277	144.2311	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	903.4622	771.5872	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	217.2238	295.8990	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	333.3560	282.3591	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	2.3294	3.1131	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	48.8388	73.2750	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	382.4363	327.2854	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	163.9639	144.0778	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	118.7216	168.5225	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	507.4026	430.6736	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	516.2316	439.6667	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	511.0613	435.5375	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	505.9311	431.4433	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	46.8242	69.6791	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	558.5582	483.8691	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	96.3898	135.1976	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	435.6820	384.7601	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	5.1247	6.0997	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	74.0556	105.7259	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	362.0371	323.2871	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	200.9894	183.8304	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	185.8057	244.8938	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	379.4389	343.5021	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	6.1927	7.4798	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	93.8881	129.9631	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	342.1855	312.8442	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	222.3675	205.6315	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	305.4066	389.4116	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	423.0263	386.8863	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.4909	8.5528	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	112.1103	152.1557	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	329.2978	306.5780	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	236.7889	220.6403	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	10.5720	19.0130	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	521.7132	480.8992	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.2821	9.4969	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	131.3102	173.9097	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	326.8658	305.3994	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	262.9469	247.1261	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.9600	10.1888	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	148.0690	193.5390	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	317.0372	298.5902	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	274.6590	259.7483	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	41.2315	58.0394	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	711.9286	660.7214	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.5057	10.7589	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	159.2712	209.7119	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	308.2513	292.6137	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	282.0800	268.6240	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	162.8611	214.5855	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	326.4259	310.3076	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	319.2070	303.6957	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	235.8739	295.7748	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	390.8637	369.6144	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	10.0405	11.2738	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	168.9865	221.9606	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	314.5660	305.4281	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	300.0230	294.3068	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	10.7348	11.9327	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	172.6409	226.6568	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	324.3136	320.2311	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	318.9781	315.3315	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.5186	12.6905	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	171.1478	229.2576	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	344.7144	343.8095	0.0000	0.0000	0	0.00		
			<u>401,548</u>					0.00	0.00	6300779.00	0.00
Total			409,860					0.00	0.00	9781639.00	35520500596.10
Future											
Dec 2015	EUUS	Future	70	1.0820	1.0933	0.0000	0.0000	0	0.00		
Mar 2016	EUUS	Future	4,336	1.0847	1.0960	0.0000	0.0000	0	0.00		
			<u>4,406</u>					0.00	0.00	219565.00	2496083347.00
Total			4,406					0.00	0.00	219565.00	2496083347.00
Future											
Dec 2015	ZAAD	Future	12,459	10.5861	10.5800	10.5290	10.5281	500	5,264,275.00		
Mar 2016	ZAAD	Future	11,556	10.7121	10.7064	10.6764	10.6764	5	53,382.00		
Jun 2016	ZAAD	Future	250	10.8400	10.8331	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	10.9898	10.9802	0.0000	0.0000	0	0.00		

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			24,765					505.00	5,317,657.00	2694737.00	21671727952.20	
Option												
	Dec 2015	ZAAD	9.30 Put	201	0.0000	0.0113	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	9.60 Call	201	986.1212	980.0183	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	10.20 Call	201	388.4057	384.1092	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	9.80 Put	200	27.6359	29.4568	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	448.1437	449.5004	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	76.9207	82.3848	0.0000	0.0000	0	0.00		
			1,203					0.00	0.00	31777.00	0.00	
	Total		25,968					505.00	5,317,657.00	2726514.00	21671727952.20	
Future												
	Mar 2016	ZACA	Future	2	10.9568	10.9295	0.0000	0.0000	0	0.00		
				2				0.00	0.00	42423.00	358328617.70	
	Total		2					0.00	0.00	42423.00	358328617.70	
Future												
	Dec 2015	ZACR	Future	25,268	2.2487	2.2298	0.0000	0.0000	0	0.00		
				25,268				0.00	0.00	31461.00	635246514.00	
	Total		25,268					0.00	0.00	31461.00	635246514.00	
Future												
	Dec 2015	ZAEU	Future	72,355	15.7359	15.7044	15.6713	15.6256	1,275	20,041,118.50		
	Mar 2016	ZAEU	Future	41,016	16.0381	16.0068	16.0502	15.8974	367	5,851,461.60		
	Jun 2016	ZAEU	Future	4,430	16.3401	16.3077	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	700	16.6910	16.6527	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	16.9908	16.9908	0.0000	0.0000	0	0.00		
			123,001					1,642.00	25,892,580.10	7536571.00	97045269344.20	
Option												
	Dec 2015	ZAEU	13.05 Put	6,877	0.0094	0.0000	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.85 Put	12,000	0.0173	0.0004	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	0.0180	0.0008	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.03 Put	12,000	0.0201	0.0046	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	0.0407	0.0494	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.80 Put	65,000	0.6700	1.0373	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.78 Call	6,000	78.0055	87.4620	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.31 Call	25,000	4.6325	7.4122	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,675	1.6746	2.8575	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	7.4101	8.6041	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	8.9325	10.3820	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	20.1941	23.4767	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	14.03 Put	17,534	25.3699	29.4586	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	58.4437	68.6785	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1238.9283	1221.9015	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	100.8283	115.1015	0.0000	0.0000	66,400	0.00
Mar 2016	ZAEU	14.96 Put	15,000	111.6072	126.7437	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	880.1285	871.2935	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	212.0285	234.4935	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	538.0379	538.3957	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.99 Call	1,892	518.5365	519.4138	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	513.7442	514.7449	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	448.5017	452.3614	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	391.6176	396.6291	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	223.5791	0.0000	0.0000	0.0000	39,000	0.00
Jun 2016	ZAEU	14.20 Put	6,000	72.8389	78.0818	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	912.2894	905.5932	0.0000	0.0000	0	0.00
			<u>463,144</u>					<u>105,400.00</u>	<u>0.00</u>
		Total	586,145					107,042.00	25,892,580.10
									12121972.00
									97045269344.20
Future									
Dec 2015	ZAFR	Future	6,453	14.5118	14.4052	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	68	14.8255	14.7131	0.0000	0.0000	0	0.00
			<u>6,521</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,521					0.00	0.00
									470784.00
									4449813684.80
Future									
Dec 2015	ZAGB	Future	24,191	21.9202	21.7287	21.8306	21.7308	20,636	448,365,895.60
Mar 2016	ZAGB	Future	28,771	22.2872	22.0935	22.2000	22.0893	19,763	436,382,758.50
Jun 2016	ZAGB	Future	424	22.6475	22.4510	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	200	23.0624	22.8555	0.0000	0.0000	0	0.00
			<u>53,586</u>					<u>40,399.00</u>	<u>884,748,654.10</u>
									5271894.00
									80707664134.00
Option									
Dec 2015	ZAGB	17.87 Put	830	0.0128	0.0161	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2520.2331	2328.7390	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1920.3118	1728.9977	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	0.1682	0.4941	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.23 Put	20,000	0.2461	0.7830	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1590.5499	1399.8855	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	1.6239	6.4030	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	1151.9508	965.6186	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	2.0365	8.0706	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.20 Put	3,000	9.1752	33.6833	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.35 Call	4,500	586.6530	434.5482	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAGB	21.50 Call	500	449.5546	318.4992	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Put	500	29.3546	89.7992	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	195.6480	137.6482	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	23.20 Call	10,000	1.3246	2.1041	0.0000	0.0000	0	0.00	
			<u>100,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1450950.00</u>
	Total		153,766					40,399.00	884,748,654.10	6722844.00
										80707664134.00
Future										
Dec 2015	ZAJY	Future	7,667	0.1179	0.1168	0.0000	0.0000	0	0.00	
Mar 2016	ZAJY	Future	1,651	0.1202	0.1190	0.0000	0.0000	0	0.00	
			<u>9,318</u>					<u>0.00</u>	<u>0.00</u>	<u>675665.00</u>
	Total		9,318					0.00	0.00	675665.00
										6917812714.70
Future										
Dec 2015	ZAKS	Future	1,960	0.1423	0.1404	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	0.0731	0.0722	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	0	10.4981	10.4464	0.0000	0.0000	2,713	28,249,112.50	
			<u>0</u>					<u>2,713.00</u>	<u>28,249,112.50</u>	<u>7385.00</u>
	Total		0					2,713.00	28,249,112.50	7385.00
										75522577.90
Future										
Dec 2015	ZAUM	Future	1,239	14.5429	14.3636	14.4487	14.4281	140	201,645,410.00	
Mar 2016	ZAUM	Future	974	14.7854	14.6043	14.7104	14.6014	131	191,648,240.00	
Jun 2016	ZAUM	Future	130	15.0224	14.8389	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	55	15.2909	15.1009	0.0000	0.0000	0	0.00	
			<u>2,398</u>					<u>271.00</u>	<u>393,293,650.00</u>	<u>112199.00</u>
	Total		2,398					271.00	393,293,650.00	116722.00
										118715379210.00
Future										
Dec 2015	ZAUS	Future	454,375	14.5429	14.3636	14.5700	14.3578	146,227	2,110,085,488.00	
Mar 2016	ZAUS	Future	202,845	14.7854	14.6043	14.7999	14.5869	137,206	2,012,297,063.30	
Jun 2016	ZAUS	Future	31,966	15.0224	14.8389	0.0000	0.0000	1,000	14,898,000.00	
Sep 2016	ZAUS	Future	19,372	15.2909	15.1009	0.0000	0.0000	0	0.00	

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Dec 2016	ZAUS	Future	1,092	15.3548	15.3548	15.5651	15.5651	7	108,955.70	
			<u>709,650</u>					<u>284,440.00</u>	<u>4,137,389,507.00</u>	<u>98185621.00</u>
										<u>1001673729399.60</u>
Option										
Dec 2015	ZAUS	10.95 Call	4,331	3592.9000	3413.6042	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	0.0000	0.0042	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	3542.9000	3363.6044	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	3342.9000	3163.6053	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	3142.9000	2963.6065	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	0.0000	0.0076	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	0.0000	0.0076	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	0.0000	0.0083	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	0.0000	0.0085	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	0.0000	0.0091	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	0.0000	0.0096	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	2392.9000	2213.6105	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	0.0000	0.0106	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	2342.9000	2163.6108	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	2042.9000	1863.6127	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	0.0000	0.0132	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1972.9000	1793.6133	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	1962.9000	1783.6133	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	20,000	1942.9000	1763.6135	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	0.0000	0.0143	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	0.0000	0.0148	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	0.0001	0.0149	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	1742.9001	1563.6151	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	0.0001	0.0151	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	0.0003	0.0156	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	1642.9007	1463.6160	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Put	100	0.0007	0.0160	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	1542.9041	1363.6306	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	54,500	0.0041	0.0306	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	0.0088	0.0423	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	12,166	1442.9181	1263.6586	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	1342.9303	1163.7123	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	0.0303	0.1123	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.25 Call	201	1292.9394	1113.7553	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.28 Call	150	1262.9462	1083.7887	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.31 Call	5,000	1232.9542	1053.8292	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.36 Put	1,260	0.0709	0.3169	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.38 Call	12,000	1162.9791	983.9606	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.40 Call	1,300	1142.9882	964.0103	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	13.40 Put	1,000	0.0882	0.4103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	1103.0100	924.1309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	2,150	1043.0538	864.3802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	0.1538	0.7802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	1023.0722	844.4866	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	953.1568	774.9838	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	943.1720	765.0742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	0.3054	1.6727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	0.3237	1.7814	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	0.3431	1.8971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	0.3638	2.0204	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	883.2857	705.7633	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	823.4496	646.8425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	0.5496	3.2425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	0.8881	5.4745	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	660	713.9742	540.2297	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.84 Put	13,360	1.1447	7.0622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	634.6897	464.4907	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	1.7897	10.8907	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	1,500	1.9081	11.5702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.95 Put	6,000	2.3127	13.8449	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	546.0881	382.1373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Put	1,000	3.1881	18.5373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	3.3995	19.6296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.04 Call	13,360	507.0218	346.8545	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.09 Call	1,500	458.5801	304.2002	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	200	6.8817	35.9022	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	354.3396	217.5544	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	317.6079	189.0420	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.27 Put	10,000	17.7278	75.2723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	281.7593	162.3943	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Put	12,000	21.3302	86.2170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	205.4659	111.4280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Put	8,000	32.5659	117.8280	0.0000	0.0000	8,000	0.00
Dec 2015	ZAUS	14.50 Call	55,000	111.2753	64.0280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	68.3753	200.4280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	35.6163	24.7399	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	26.5630	19.2304	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.83 Call	6,000	16.4726	12.7389	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	5,752	15.5106	12.0920	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	7.0775	6.0792	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	130,600	5.9095	5.1765	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.30 Call	1,000	1.0362	1.4703	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	0.4671	0.9577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	0.1737	0.5838	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	0.0395	0.2969	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	1.2138	1.6434	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	2.6222	3.5425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	2.8305	3.8232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	3.8391	5.2590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	4.0182	5.5277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	4.5697	6.3108	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	4.8783	6.7413	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	5.2926	7.3195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	6.3279	8.7649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	8.0620	11.1857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2248.2177	2072.1155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	17.3109	24.0609	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2004.4235	1830.7357	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	24.0554	33.3966	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	30.3657	42.0873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1620.8301	1454.8712	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	38.8494	57.3429	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1348.2564	1196.1291	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1304.8278	1154.9767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	81.0524	116.1493	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,350	101.2464	142.5892	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1128.4884	989.2747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	986.1530	859.5827	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	143.1064	0.0000	0.0000	0.0000	64,000	0.00
Mar 2016	ZAUS	14.00 Call	1,750	940.7183	819.4584	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	868.5241	755.3704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	215.3666	290.4967	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	794.1800	688.9352	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	730.2505	632.2429	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.47 Call	1,676	635.3147	0.0000	0.0000	0.0000	1,676	0.00
Mar 2016	ZAUS	14.50 Call	1,300	618.5264	534.1564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	570.0693	492.0056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	514.7065	446.8127	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	490.9226	427.6674	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	379.9259	334.0396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.25 Call	350	310.4117	274.8258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	304.7352	269.9946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	224.6443	201.5692	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.75 Call	1,000	195.6787	176.6839	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.85 Call	38,000	178.5406	0.0000	0.0000	0.0000	76,000	0.00		
Mar 2016	ZAUS	16.11 Call	500	140.9729	129.1362	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	98.9500	91.5909	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	78.8927	73.8570	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	4.2215	4.1718	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	13.3196	17.2593	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	50.7770	68.2622	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	58.5252	78.6985	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	79.1942	106.2990	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Call	53,633	1643.0811	1501.7538	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	120.6811	162.8538	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	126.2591	169.7241	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	600.1478	715.0649	0.0000	0.0000	8,000	0.00		
Jun 2016	ZAUS	14.93 Call	330	736.8012	672.8630	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	706.7820	646.8024	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	355.2457	332.1538	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	303.6592	283.0468	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	259.7806	243.1252	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	243.1906	227.9983	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	226.5586	212.8142	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	130.6141	127.8776	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	111.2169	150.5618	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	386.5250	366.6638	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	359.3437	341.7284	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	15.7100	13.4304	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	221.6410	249.0451	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	343.2848	372.6423	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	340.7060	364.8152	0.0000	0.0000	0	0.00		
			<u>1,794,933</u>					<u>157,676.00</u>	<u>0.00</u>	<u>20730448.00</u>	<u>0.00</u>
Total			2,504,583					442,116.00	4,137,389,507.00	118916069.00	1001673729399.60
Future											
Dec 2015	ZAZW	Future	7,688	1.3598	1.3443	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.2987	1.2831	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

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
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Grand Total

3,803,597

593,046.00

5474891160.70

160,821,787

1,408,546,720,638.10