



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-October-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Oct 2015	DAEU	14.92 Call	1,000	401.9724	204.3944	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	21.4724	68.1944	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	927.4302	749.3106	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	880.1520	707.5598	0.0000	0	0.00
			<u>4,000</u>				<u>0.00</u>	<u>0.00</u>
	Total		4,000				0.00	0.00
								<u>1,000.00</u>
								<u>0.00</u>
Option								
Sep 2016	DAGB	21.20 Put	12,264	886.6250	1044.8437	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	547.8335	506.0684	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
	Total		24,528				0.00	0.00
								<u>12,264.00</u>
								<u>0.00</u>
Future								
Oct 2015	DAUS	Future	350	13.4857	13.2814	0.0000	0	0.00
Nov 2015	DAUS	Future	150	13.5347	13.3292	0.0000	0	0.00
Nov 2015	DAUS	Future	301	13.5511	13.3453	0.0000	0	0.00
Nov 2015	DAUS	Future	67	13.5535	13.3477	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.5820	13.3757	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.6128	13.4061	0.0000	0	0.00
Jan 2016	DAUS	Future	1,650	13.6717	13.4640	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.8139	13.6023	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.0355	13.8179	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.2853	14.0613	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.5380	14.3145	0.0000	0	0.00
			<u>4,090</u>				<u>0.00</u>	<u>0.00</u>
								<u>3,416,391.00</u>
								<u>34,616,693,576.30</u>
Option								
Oct 2015	DAUS	13.46 Call	3,000	57.3383	16.0244	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0087	0.0064	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.0146	0.0128	0.0000	0	0.00

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Oct 2015	DAUS	13.44 Call	8,000	139.3265	60.9844	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	82.3869	36.2903	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.1007	0.1336	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.87 Put	13,360	411.1874	599.1880	0.0000	0.0000	0	0.00
Oct 2015	DAUS	14.00 Call	13,360	18.2578	9.0152	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	791.7862	595.3670	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	528.9681	360.5188	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.45 Put	300	149.9772	0.0000	0.0000	0.0000	300	0.00
Nov 2015	DAUS	13.70 Call	300	105.0453	57.5558	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.70 Put	300	300.6453	457.9558	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.95 Call	300	51.2281	0.0000	0.0000	0.0000	300	0.00
Nov 2015	DAUS	13.00 Put	10,000	36.4277	76.4341	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	63.3752	121.8521	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	103.7863	60.5658	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	35.5922	20.8120	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	468.4598	324.7774	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	5,000	335.0053	218.8198	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.40 Call	7,500	305.7737	198.7832	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	459.5888	318.6865	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.35 Call	6,000	341.1760	224.6656	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	93.2949	154.7363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.75 Put	1,000	384.6985	529.4599	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	216.8202	146.2915	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	128.9978	85.1003	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.2859	0.2613	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	0.5669	0.5773	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	22.0367	38.2830	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	43.7782	77.0461	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	57.1518	97.6959	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	598.9880	443.8560	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	77.8880	128.5560	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	449.1900	318.1522	0.0000	0.0000	5,000	0.00
Nov 2015	DAUS	13.25 Call	11,500	442.6666	312.8412	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	141.5666	217.5412	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	392.5702	272.5583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	171.4702	257.2583	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	335.2635	230.7835	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	234.0353	159.6057	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	205.6991	139.2939	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	169.0694	113.4603	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	0.2637	0.0442	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	1.3141	1.1556	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	11.15 Put	250	2.5036	2.5285	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	198.8661	149.6128	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	15.6408	12.8177	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	21.4985	24.1084	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	892.0434	734.4226	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	795.5214	649.5584	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	361.6091	454.7389	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	244.4800	195.3090	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	129.4295	105.3686	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	19.2031	22.2854	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	156.6610	128.8978	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	471.8977	384.1201	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	29.4573	36.5668	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	399.1742	488.9059	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	261.9982	215.2109	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	160.6486	133.7774	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	344.1883	421.9471	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	358.6174	297.6373	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	514.4957	612.5866	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	310.2560	259.4243	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	39.8196	50.3636	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	429.2645	516.3517	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	280.3590	235.3328	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	196.2284	166.6767	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	711.7260	824.7838	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	303.0784	257.0372	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	51.7633	61.9252	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	450.5872	536.3487	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	288.2264	246.3472	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	220.3252	190.2234	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	63.8276	74.7380	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	469.6046	557.6602	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	297.9211	260.2401	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	243.1316	221.6100	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	106.1022	121.8388	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	413.7880	360.3531	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	73.9190	85.9265	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	483.0021	574.0237	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	310.1061	276.7574	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	281.0082	267.9814	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	83.4054	96.8231	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	495.5622	586.6914	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	326.4421	308.8568	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	319.2989	304.1777	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	219.9139	258.6818	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	559.2318	497.9378	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	93.7376	107.9225	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	510.6210	599.1768	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	362.5371	351.1060	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	359.0724	349.3407	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	514.7613	602.0359	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	382.0788	366.8701	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	381.0722	366.3250	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	663.3750	766.3186	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	395.3929	376.4118	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	103.3303	118.1195	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	525.0422	608.7177	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	412.1576	399.4113	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	410.8376	391.0403	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	111.2659	126.8530	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	537.0224	616.7192	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	437.8804	390.0449	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	426.7418	379.8803	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	116.7211	133.0233	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	549.6133	625.1706	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	418.1628	372.8324	0.0000	0.0000	0	0.00		
			<u>502,986</u>					<u>5,600.00</u>	<u>0.00</u>	<u>6,083,153.00</u>	<u>0.00</u>
Total			507,076					5,600.00	0.00	9,499,544.00	34,616,693,576.30
Future											
Dec 2015	EUUS	Future	120	1.1357	1.1348	0.0000	0.0000	0	0.00		
			<u>120</u>					<u>0.00</u>	<u>0.00</u>	<u>206,177.00</u>	<u>2,351,203,905.00</u>
Total			120					0.00	0.00	206,177.00	2,351,203,905.00
Future											
Dec 2015	ZAAD	Future	9,515	9.7784	9.6985	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	4,622	9.8997	9.8177	9.9085	9.9085	300	2,972,550.00		
			<u>14,137</u>					<u>300.00</u>	<u>2,972,550.00</u>	<u>2,650,870.00</u>	<u>21,224,256,042.60</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	26.7810	34.6136	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	271.0989	214.9159	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	52.0801	37.9672	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31,177.00</u>	<u>0.00</u>

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Total			14,740					300.00	2,972,550.00	2,682,047.00	21,224,256,042.60
Future											
Dec 2015	ZACR	Future	25,268	2.1249	2.0935	0.0000	0.0000	0	0.00		
			<u>25,268</u>					<u>0.00</u>	<u>0.00</u>	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	80,558	15.4334	15.1866	15.5004	15.3484	308	4,733,096.30		
Mar 2016	ZAEU	Future	29,293	15.7259	15.4721	15.6331	15.6331	10,050	157,250,655.00		
Jun 2016	ZAEU	Future	250	16.0130	15.7516	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	1,000	16.6669	16.3970	0.0000	0.0000	0	0.00		
			<u>111,101</u>					<u>10,358.00</u>	<u>161,983,751.30</u>	7,379,375.00	94,624,040,614.70
Option											
Dec 2015	ZAEU	13.05 Put	6,877	3.4885	4.6613	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	15.0576	23.9984	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	16.5101	27.2844	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	23.1459	37.6673	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	44.4741	69.9775	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	203.8108	297.0049	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	250.3607	178.0537	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	103.0561	74.2133	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	23.4341	28.6620	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	29.0590	35.5885	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	69.8602	85.8544	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	87.6821	111.0508	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	186.3819	236.3626	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1092.3392	915.8695	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	287.9144	369.4145	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	461.7918	572.1769	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	565.0269	463.7197	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	547.5867	449.1726	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	498.4870	408.3976	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	453.9511	372.1167	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	158.1775	184.8721	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	882.8158	759.5927	0.0000	0.0000	0	0.00		
			<u>338,220</u>					<u>0.00</u>	<u>0.00</u>	4,049,722.00	0.00
Total			449,321					10,358.00	161,983,751.30	11,429,097.00	94,624,040,614.70
Future											
Dec 2015	ZAFR	Future	7,276	14.2270	14.0467	14.2484	14.2484	5	71,242.00		
Mar 2016	ZAFR	Future	1,653	14.5240	14.3380	0.0000	0.0000	0	0.00		

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			8,929					5.00	71,242.00	467,330.00	4,400,262,767.80	
		Total	8,929					5.00	71,242.00	467,330.00	4,400,262,767.80	
Future												
	Dec 2015	ZAGB	Future	32,745	20.9940	20.6927	21.0899	20.8600	121	2,543,905.30		
	Mar 2016	ZAGB	Future	4,291	21.3448	21.0352	0.0000	0.0000	0	0.00		
				37,036					121.00	2,543,905.30	5,149,944.00	78,065,413,507.30
Option												
	Dec 2015	ZAGB	17.87 Put	830	9.2805	7.0178	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1647.4133	1369.2522	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1122.3165	897.9186	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	155.7474	243.2348	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	184.4143	282.0549	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	877.5540	683.4313	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	370.2750	521.1061	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	603.1738	455.5021	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	397.3626	556.5717	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	609.8286	813.0497	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.35 Call	4,500	350.9082	265.0912	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	304.2273	229.5410	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	223.0153	168.1892	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	23.20 Call	10,000	53.7297	41.6103	0.0000	0.0000	0	0.00		
				99,680					0.00	0.00	1,428,450.00	0.00
		Total		136,716					121.00	2,543,905.30	6,578,394.00	78,065,413,507.30
Future												
	Dec 2015	ZAJY	Future	8,134	0.1133	0.1117	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	198	0.1155	0.1138	0.0000	0.0000	0	0.00		
				8,332					0.00	0.00	673,547.00	6,892,807,987.10
		Total		8,332					0.00	0.00	673,547.00	6,892,807,987.10
Future												
	Dec 2015	ZAKS	Future	1,960	0.1318	0.1298	0.0000	0.0000	0	0.00		
				1,960					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	0.0672	0.0662	0.0000	0.0000	0	0.00		
				28,268					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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Mar 2016	ZASD	Future	720	9.8788	9.7502	0.0000	0.0000	0	0.00	
			<u>720</u>					<u>0.00</u>	<u>0.00</u>	<u>736.00</u>
		Total	720					0.00	0.00	736.00
Future										
Dec 2015	ZAUM	Future	556	13.5891	13.3828	13.6500	13.4913	74	100,542,600.00	
Mar 2016	ZAUM	Future	160	13.8212	13.6094	13.8496	13.7304	20	27,573,550.00	
Jun 2016	ZAUM	Future	129	14.0455	13.8277	14.0802	14.0802	10	14,080,200.00	
			<u>845</u>					<u>104.00</u>	<u>142,196,350.00</u>	<u>107,094.00</u>
		Total	845					104.00	142,196,350.00	111,617.00
Future										
Dec 2015	ZAUS	Future	623,778	13.5891	13.3828	13.6591	13.4900	61,913	839,311,921.60	
Mar 2016	ZAUS	Future	82,305	13.8212	13.6094	13.8850	13.7202	2,980	41,158,750.50	
Jun 2016	ZAUS	Future	31,726	14.0455	13.8277	14.0802	14.0802	500	7,040,100.00	
Sep 2016	ZAUS	Future	6,349	14.2956	14.0714	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	Future	510	14.5529	14.3297	0.0000	0.0000	0	0.00	
			<u>744,668</u>					<u>65,393.00</u>	<u>887,510,772.10</u>	<u>96,239,495.00</u>
										<u>973,938,756,331.00</u>
Option										
Dec 2015	ZAUS	10.95 Call	4,331	2640.2146	2433.8663	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	1.1146	1.0663	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2590.3272	2383.9964	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2390.9066	2184.6950	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2191.7661	1985.7984	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	3.9472	4.7398	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	4.0258	4.8493	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	5.3100	6.6772	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	5.8647	7.4839	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	7.1592	9.3991	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	8.7482	11.7989	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1450.9395	1250.6277	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	12.5815	19.4624	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1402.2024	1203.4231	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1118.8941	929.4201	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	35.0290	54.2352	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1055.0727	868.3992	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	1046.0377	859.7913	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	30,000	1028.0318	842.6616	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	50.2994	76.0411	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.76 Put	402	58.3430	87.6863	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.77 Put	12,000	59.7808	90.0578	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	12.80 Call	17,883	853.3665	680.2404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	64.2665	97.4404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	72.3443	110.6619	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	770.3291	607.8584	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	81.2291	125.0584	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	693.9145	540.3021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	54,500	104.8145	157.5021	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	118.2375	175.5908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	621.8918	477.7469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	554.5121	420.2797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	165.4121	237.4797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	522.6188	393.4569	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	504.0662	377.9697	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	485.9538	362.9349	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.32 Call	300	480.0139	358.0239	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	227.6492	316.0740	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	445.4099	329.5950	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	434.2691	320.5083	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	412.5745	304.3038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	381.4992	281.4018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	292.3992	398.6018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,200	371.5298	274.1287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	338.1466	250.0432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	333.5663	246.7702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Put	10,000	344.4663	463.9702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	356.1491	477.5483	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	362.0614	484.3968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	368.0200	491.2850	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	374.0224	498.2145	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	309.1724	227.9810	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	392.3078	519.2293	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	286.4064	210.5780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	417.3064	547.7780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.80 Put	11,200	469.3558	606.5917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	248.6486	182.0028	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	200	224.1958	163.6891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	200	545.0958	690.8891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	199.4541	145.3102	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	617.7759	770.6030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.05 Call	1,700	186.8836	136.0325	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	701.4944	861.8353	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	153.7131	112.8909	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.24 Call	250	145.9170	107.4888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	138.5225	102.3757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	123.8230	91.8540	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	105.7154	78.7797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1016.6154	1195.9797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	500	83.3726	62.6844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	78.6630	59.2923	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	70.9387	53.6164	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	61.2662	46.5222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	59.2313	45.0499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	1,000	42.7096	33.0661	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.42 Call	11,000	37.6872	29.4050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.57 Call	39,000	32.3834	25.5237	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	25.9293	20.7700	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	9.1147	14.2695	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	22.4512	30.6564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	24.4531	33.0103	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	34.1247	44.1767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	35.8329	46.1216	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	40.7575	51.6946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	43.4336	54.7039	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	46.9932	58.6893	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	55.7206	68.3975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	69.8474	84.3160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1381.0840	1195.5346	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	147.5396	180.9637	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1182.3863	1006.4968	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	199.2610	244.8663	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	243.2782	305.9616	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	903.0955	760.3484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	306.6613	379.5437	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	738.5534	614.8662	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	713.8958	593.3310	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	484.8211	581.4627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	618.4884	513.2001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	548.4815	454.4249	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,250	527.2165	436.5545	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	14.21 Call	10,000	459.6006	380.0939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	430.8498	356.2838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	381.7252	316.2184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	361.0250	299.2109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	337.5397	279.9748	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.75 Call	31,070	327.4887	271.7556	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	277.6106	230.9532	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	242.1935	201.8691	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	186.7651	157.1450	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	130.2010	118.7430	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.75 Call	35,000	123.9385	115.9640	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	26.1419	21.0509	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	104.8372	119.7532	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	247.8011	295.7296	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	275.8950	327.1269	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	345.2911	410.8052	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	476.7397	566.7724	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.53 Put	36,230	492.0735	583.6626	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	531.6421	463.6074	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	321.1057	282.6541	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	289.8075	256.1553	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	264.7294	248.6660	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	259.3101	246.4672	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	256.1928	244.4058	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	242.1008	214.9056	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	403.1472	390.5604	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	122.5883	137.6332	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	552.9556	629.4492	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	391.9143	342.4252	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	384.8204	336.0179	0.0000	0.0000	0	0.00		
			<u>1,559,384</u>					<u>500.00</u>	<u>0.00</u>	<u>19,986,367.00</u>	<u>0.00</u>
Total			2,304,052					65,893.00	887,510,772.10	116,225,862.00	973,938,756,331.00
Future											
Dec 2015	ZAZW	Future	7,688	1.0992	1.0811	0.0000	0.0000	0	0.00		
Mar 2016	ZAZW	Future	1	1.0721	1.0523	0.0000	0.0000	0	0.00		
			<u>7,689</u>					<u>0.00</u>	<u>0.00</u>	<u>15,710.00</u>	<u>111,111,041.00</u>
Total			7,689					0.00	0.00	15,710.00	111,111,041.00
Grand Total			3,522,564					82,381.00	1,197,278,570.70	156,245,063	1,366,135,604,235.70