



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	18,980.00	3,036,800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18,980.00	3,036,800.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	641.6385	792.6249	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	25.3385	19.3249	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	798.1965	931.5429	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	146.8965	121.8429	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1264.9475	1397.2550	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1217.3714	1347.3046	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1,000.00	0.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	1,000.00	0.00
<b>Option</b>											
Sep 2015	DANZ	8.63 Put	8,000	62.2664	65.0978	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	8,000.00	0.00
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	0.00
<b>Future</b>											
Sep 2015	DAUS	Future	0	13.7904	13.9658	0.0000	0.0000	1,000	13,790,400.00		
Sep 2015	DAUS	Future	285	13.7941	13.9658	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.8349	14.0094	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.8714	14.0466	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	351	13.9082	14.0841	0.0000	0.0000	1	13,902.50		
Nov 2015	DAUS	Future	250	13.9776	14.1547	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.0102	14.1876	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.0434	14.2218	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	14.1026	14.2826	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.2518	14.4358	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>
Jun 2016	DAUS	Future	264	14.4900	14.6784	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.7589	14.9535	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.9613	15.1502	0.0000	0.0000	0	0.00
			<u>8,034</u>					<u>1,001.00</u>	<u>13,804,302.50</u>
									<u>3,361,827.00</u>
									<u>33,872,521,248.90</u>

**Option**

Sep 2015	DAUS	13.45 Call	3,000	390.3701	555.6342	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.52 Call	3,000	334.5438	496.3061	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	831.3948	1008.5199	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	811.6132	988.8986	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Call	3,600	190.6545	301.9048	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	297.9545	234.8048	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	759.1964	934.8361	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0408	0.0597	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0760	0.1255	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.1645	0.2289	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	616.1727	780.8819	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	196.0853	295.6349	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.9970	3.6368	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	491.6488	639.4659	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	117.0488	90.1659	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.25 Put	5,000	65.6761	50.7556	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	269.4185	0.0000	0.0000	0.0000	10,000	0.00
Oct 2015	DAUS	10.80 Put	300	0.6223	0.7082	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	1.3011	1.4218	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	568.9620	706.8449	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	32.0028	39.6501	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	1243.8109	1415.3659	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	1000.9204	1168.0390	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	930.8639	1091.8135	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	920.5243	1080.6593	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	127.2138	110.8982	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	630.9638	759.4031	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	2.1531	2.1573	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	3.4944	3.3632	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	44.3549	43.1010	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	74.6515	65.4536	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	88.7709	77.6498	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	1056.6172	1219.8520	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	109.0172	95.1520	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	899.3327	1055.5531	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	892.2077	1048.0515	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	164.6077	143.3515	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>
Nov 2015	DAUS	13.33 Call	201	837.5970	989.1419	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	189.9970	164.4419	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	775.1994	918.3335	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	651.6954	781.7008	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	611.3415	736.6160	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	555.1585	673.2433	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	70.7502	81.2578	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.2602	3.5051	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	4.6629	4.9253	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	544.8919	645.2439	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	112.6650	124.8596	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	28.2484	29.3244	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1334.7770	1497.2474	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1232.9956	1390.9276	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	575.6244	664.2124	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	25.8574	27.0905	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	410.8899	471.6089	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	856.1472	968.4769	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	40.2205	41.4366	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	571.2397	650.5848	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	51.9183	53.0673	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	574.9347	645.3065	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	61.6740	62.7738	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	571.9435	633.6507	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	71.8313	73.0082	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	569.6326	624.8096	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	118.5319	116.8942	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	730.9355	799.1251	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	79.5144	79.8672	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	572.9162	621.1579	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	86.1893	86.9171	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	573.2877	614.8387	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	232.7711	213.8279	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	904.7944	969.3873	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	92.3226	93.8372	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	577.1099	609.8318	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	491.8980	426.1402	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.70 Put	10,000	585.6850	511.1339	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.74 Call	10,000	600.4059	629.6411	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.80 Call	10,000	598.0854	622.4715	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	99.9443	102.7084	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	620.7888	636.8475	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Oct 2016	DAUS	11.80 Put	250	108.7452	110.7158	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	657.1426	672.8062	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	117.6275	119.1323	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	690.2876	716.5398	0.0000	0.0000	0	0.00	
			225,706					10,000.00	0.00	5,591,381.00
		<b>Total</b>	<b>233,740</b>					<b>11,001.00</b>	<b>13,804,302.50</b>	8,953,208.00
<b>Future</b>										
Sep 2015	EUUS	Future	383	1.1192	1.1165	1.1199	1.1168	173	1,933,807.00	
Dec 2015	EUUS	Future	150	1.1209	1.1181	1.1236	1.1236	3	33,708.00	
			533					176.00	1,967,515.00	196,702.00
		<b>Total</b>	<b>533</b>					<b>176.00</b>	<b>1,967,515.00</b>	196,702.00
<b>Future</b>										
Sep 2015	ZAAD	Future	1,980	9.6622	9.6839	9.6947	9.6360	169	1,636,786.90	
Dec 2015	ZAAD	Future	9,760	9.7696	9.7922	0.0000	0.0000	127	1,244,549.20	
Mar 2016	ZAAD	Future	2,250	9.8949	9.9203	0.0000	0.0000	0	0.00	
			13,990					296.00	2,881,336.10	2,631,629.00
		<b>Total</b>								21,035,490,178.70
<b>Option</b>										
Dec 2015	ZAAD	9.30 Put	201	117.2804	113.3516	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	401.6765	417.0801	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	181.1337	188.6977	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31,177.00
		<b>Total</b>	<b>14,593</b>					<b>296.00</b>	<b>2,881,336.10</b>	2,662,806.00
<b>Future</b>										
Dec 2015	ZACR	Future	25,110	2.1498	2.1698	0.0000	0.0000	0	0.00	
			25,110					0.00	0.00	31,303.00
		<b>Total</b>	<b>25,110</b>					<b>0.00</b>	<b>0.00</b>	31,303.00
<b>Future</b>										
Sep 2015	ZAEU	Future	34,597	15.4463	15.6030	15.5727	15.3961	2,262	35,016,468.70	
Dec 2015	ZAEU	Future	71,981	15.7123	15.8725	15.8629	15.6772	5,955	93,503,058.80	
Mar 2016	ZAEU	Future	3,815	16.0150	16.1822	16.1267	16.0661	505	8,114,163.00	
Jun 2016	ZAEU	Future	250	16.3225	16.4945	0.0000	0.0000	0	0.00	
			110,643					8,722.00	136,633,690.50	7,032,284.00
		<b>Total</b>								89,211,650,630.90
<b>Option</b>										
Sep 2015	ZAEU	12.26 Put	26,000	0.0000	0.0028	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.0000	0.0039	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.0000	0.0067	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	0.0000	0.0071	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2015	ZAEU	13.00 Put	10,700	0.0000	0.0089	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	560.8083	711.4458	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	12.6352	10.9297	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	45.6635	41.9013	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	86.4402	75.9094	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	276.6056	0.0000	0.0000	0.0000	50,000	0.00		
Dec 2015	ZAEU	15.29 Call	6,000	806.0513	916.8462	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	363.0783	424.4250	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	37.1562	35.8819	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	44.9403	43.1329	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	96.7797	90.8864	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	117.8147	110.1165	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1427.7535	1558.5916	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	1330.3803	1456.7481	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	503.3263	0.0000	0.0000	0.0000	25,000	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	892.3294	978.1840	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	818.5706	899.5855	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	767.5922	844.6470	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	189.7105	182.8746	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1219.4393	1315.6719	0.0000	0.0000	0	0.00		
			<u>363,140</u>					<u>75,000.00</u>	<u>0.00</u>	<u>3,656,473.00</u>	<u>0.00</u>
	<b>Total</b>		<b>473,783</b>					<b>83,722.00</b>	<b>136,633,690.50</b>	10,688,757.00	89,211,650,630.90
<b>Future</b>											
Sep 2015	ZAFR	Future	1,533	14.1069	14.3225	14.2337	14.1300	20	283,533.30		
Dec 2015	ZAFR	Future	7,345	14.3745	14.5949	14.5716	14.5716	9	131,144.40		
			<u>8,878</u>					<u>29.00</u>	<u>414,677.70</u>	<u>463,907.00</u>	<u>4,350,663,398.30</u>
	<b>Total</b>		<b>8,878</b>					<b>29.00</b>	<b>414,677.70</b>	463,907.00	4,350,663,398.30
<b>Future</b>											
Sep 2015	ZAGB	Future	13,831	21.2100	21.3344	21.4175	21.2019	1,217	25,919,940.70		
Dec 2015	ZAGB	Future	27,470	21.5334	21.6613	21.6526	21.5872	3,151	67,871,503.60		
Mar 2016	ZAGB	Future	1,522	21.8971	22.0327	22.0128	22.0128	25	550,320.00		
Jun 2016	ZAGB	Future	200	22.2608	22.4013	0.0000	0.0000	0	0.00		
			<u>43,023</u>					<u>4,393.00</u>	<u>94,341,764.30</u>	<u>5,074,329.00</u>	<u>76,464,700,290.70</u>
<b>Option</b>											
Sep 2015	ZAGB	18.00 Put	16,500	0.0000	0.1112	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	0.0001	0.1488	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	0.0036	0.2815	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	744.2985	859.9905	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	23.6713	23.5939	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	2227.6933	2353.4157	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Dec 2015	ZAGB	20.00 Call	500	1731.5569	1845.8345	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	226.1702	210.6711	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1485.1092	1593.8780	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	430.7757	398.8500	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	1202.4719	1297.9385	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	455.9368	0.0000	0.0000	0.0000	4,500	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	639.0920	0.0000	0.0000	0.0000	3,000	0.00	
Dec 2015	ZAGB	21.50 Call	500	835.5662	911.8349	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	715.1636	780.3495	0.0000	0.0000	0	0.00	
			<u>147,080</u>					<u>7,500.00</u>	<u>0.00</u>	<u>1,331,950.00</u>
		<b>Total</b>	<b>190,103</b>					<b>11,893.00</b>	<b>94,341,764.30</b>	6,406,279.00
										76,464,700,290.70
<b>Future</b>										
Sep 2015	ZAJY	Future	24	0.1152	0.1171	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	7,859	0.1172	0.1191	0.0000	0.0000	0	0.00	
			<u>7,883</u>					<u>0.00</u>	<u>0.00</u>	<u>672,664.00</u>
		<b>Total</b>	<b>7,883</b>					<b>0.00</b>	<b>0.00</b>	6,882,606,916.70
<b>Future</b>										
Sep 2015	ZAKS	Future	13	0.1297	0.1318	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1296	0.1315	0.0000	0.0000	0	0.00	
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>6,408.00</u>
		<b>Total</b>	<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	79,973,020.00
<b>Future</b>										
Sep 2015	ZANN	Future	2,000	0.0693	0.0702	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	28,268	0.0624	0.0626	0.0000	0.0000	25	156,000.00	
			<u>30,268</u>					<u>25.00</u>	<u>156,000.00</u>	<u>979,344.00</u>
		<b>Total</b>	<b>30,268</b>					<b>25.00</b>	<b>156,000.00</b>	5,520,755,960.00
<b>Future</b>										
Sep 2015	ZAUM	Future	1,469	13.8011	13.9751	13.9217	13.8057	56	77,702,860.00	
Dec 2015	ZAUM	Future	503	14.0177	14.1954	14.1444	14.0165	480	678,306,670.00	
Mar 2016	ZAUM	Future	213	14.2597	14.4439	0.0000	0.0000	0	0.00	
Jun 2016	ZAUM	Future	7	14.5009	14.6897	0.0000	0.0000	0	0.00	
			<u>2,192</u>					<u>536.00</u>	<u>756,009,530.00</u>	<u>101,545.00</u>
		<b>Total</b>	<b>2,192</b>					<b>536.00</b>	<b>756,009,530.00</b>	103,759,181,220.00
<b>Future</b>										
Sep 2015	ZAUS	Future	436,854	13.8011	13.9751	13.9266	13.7770	48,748	674,723,896.70	
Dec 2015	ZAUS	Future	332,977	14.0177	14.1954	14.1589	14.0047	27,116	382,279,134.20	

<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>		
Mar 2016	ZAUS	Future	26,376	14.2597	14.4439	14.3881	14.2477	3,225	45,978,894.50		
Jun 2016	ZAUS	Future	16,038	14.5009	14.6897	14.4993	14.4980	338	4,900,750.40		
Sep 2016	ZAUS	Future	700	14.7679	14.9623	0.0000	0.0000	0	0.00		
			<u>812,945</u>					<u>79,427.00</u>	<u>1,107,882,675.80</u>	<u>93,044,786.00</u>	<u>930,031,574,580.00</u>

**Option**

Sep 2015	ZAUS	10.56 Put	18,946	0.0000	0.0036	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	3201.1000	3375.1036	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.0027	0.0028	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2801.1036	2975.1027	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.0036	0.0027	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2631.1084	2805.1023	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0086	0.0022	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0090	0.0025	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0094	0.0029	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.0116	0.0055	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.0121	0.0063	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	2201.1129	2375.1076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.0129	0.0076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.0131	0.0081	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.0150	0.0123	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1801.1197	1975.1283	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	0.0197	0.0283	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	10,000	1721.1217	1895.1372	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1701.1222	1875.1398	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	0.0222	0.0398	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1671.1230	1845.1442	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1601.1250	1775.1565	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	0.0250	0.0565	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1571.1260	1745.1628	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	1361.1421	1535.2348	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	0.0545	0.1566	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	1301.1620	1475.2688	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	1291.1662	1465.2753	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	1251.1856	1425.3041	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	1201.2181	1375.3473	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	1131.2849	1305.4212	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	1051.4081	1225.5358	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	1001.5232	1175.6293	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	941.7182	1115.7707	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	901.8947	1075.8872	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	882.0007	1055.9534	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	802.5803	976.2841	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>
Sep 2015	ZAUS	13.06 Call	18,946	743.2396	916.6214	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	733.3741	906.6869	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	703.8287	876.9023	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	558.3300	728.5591	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	201	7.2300	3.4591	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	529.8030	699.0530	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Put	25,000	17.6612	8.9501	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.80 Call	25,000	122.1382	254.6116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	58.0431	141.9608	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	18.2576	55.7178	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	10.3738	34.0400	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	6.1513	22.1061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	3071.1133	3248.7917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	3.4133	3.3917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3021.3163	3198.9718	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2822.2641	2999.7989	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2624.4089	2801.1269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	9.7636	8.6596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	9.9462	8.8367	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	12.8534	11.6820	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	14.0694	12.8821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	16.8263	15.6179	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	20.0733	18.8596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1893.7325	2070.2425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	27.4032	26.2224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1846.0535	2022.5789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1564.3938	1741.0709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	51.4485	50.4568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1499.9815	1676.6948	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1490.8266	1667.5447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1472.5548	1649.2821	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	77.7593	69.6465	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1302.1435	1469.5524	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	1220.6671	1385.7070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	102.9671	90.3070	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1141.9185	1304.2737	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1066.0595	1225.4097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	993.2240	1149.2553	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	175.5240	153.8553	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	181.3308	158.9614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	957.9767	1112.2317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	937.2066	1090.3638	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	13.40 Call	1,300	861.3806	1005.5385	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	837.5547	978.2197	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	802.9069	938.1570	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	285.2069	242.7570	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	13.59 Put	1,732	325.6592	278.4678	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	748.0309	878.0079	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	339.7820	290.9879	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	344.5585	295.2302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	349.3699	299.5066	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	716.7963	843.5609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	686.8000	810.3265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	389.1000	334.9265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	599.6624	712.9029	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	562.3448	670.7499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	550.7126	480.8199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	619.3727	542.9448	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	489.1109	585.7130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	475.7598	570.2755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	462.8184	555.2690	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	456.4969	547.9232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	435.1303	523.0331	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	426.3243	512.7450	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	398.4269	480.0228	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	880.7269	784.6228	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	337.6436	0.0000	0.0000	0.0000	600	0.00
Dec 2015	ZAUS	14.84 Call	8,200	318.6006	385.1781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	293.3901	354.9005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	287.9318	348.3432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	239.9014	290.2859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	180.1743	217.9286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	18.3974	19.9787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	33.1636	34.9733	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	35.6122	37.3472	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	47.0177	48.2810	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	48.9706	50.1371	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	54.5196	55.3871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	57.4877	58.1823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	61.3875	61.8448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	70.7565	70.5945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	85.4321	84.1926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1830.6729	2010.6336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	150.1972	143.2215	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	12.80 Call	31,070	1620.2195	1796.4382	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	195.9304	178.0016	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	293.8776	261.4580	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	1117.4824	1257.2241	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	446.8719	394.9858	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1013.8110	1134.0926	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	934.0884	1046.2735	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	828.8523	929.3479	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	792.7817	890.2214	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	699.9995	789.3639	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	653.1585	737.0666	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	580.4992	655.7508	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	526.2996	595.0893	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	437.0538	494.7489	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	332.7533	377.5218	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	118.6253	143.6555	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	116.0018	114.0823	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	270.8834	254.2991	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	336.3645	301.3373	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	457.9922	0.0000	0.0000	0.0000	545	0.00		
Jun 2016	ZAUS	14.93 Call	330	887.2471	968.1833	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	596.1447	650.0916	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	508.8587	553.9432	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	493.3704	536.8482	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	477.4568	0.0000	0.0000	0.0000	545	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	626.1795	662.8419	0.0000	0.0000	10,000	0.00		
Dec 2016	ZAUS	11.80 Put	250	121.9079	122.1077	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	654.6182	705.4681	0.0000	0.0000	0	0.00		
			<u>2,066,570</u>					<u>11,890.00</u>	<u>0.00</u>	<u>18,881,114.00</u>	<u>0.00</u>
<b>Total</b>			<b>2,879,515</b>					<b>91,317.00</b>	<b>1,107,882,675.80</b>	<b>111,925,900.00</b>	<b>930,031,574,580.00</b>
<b>Future</b>											
Sep 2015	ZAZW	Future	130	1.3859	1.3992	0.0000	0.0000	0	0.00		
Dec 2015	ZAZW	Future	7,688	1.3533	1.3667	0.0000	0.0000	0	0.00		
			<u>7,818</u>					<u>0.00</u>	<u>0.00</u>	<u>15,579.00</u>	<u>110,208,586.00</u>
<b>Total</b>			<b>7,818</b>					<b>0.00</b>	<b>0.00</b>	<b>15,579.00</b>	<b>110,208,586.00</b>
<b>Grand Total</b>			<b>3,914,389</b>					<b>198,995.00</b>	<b>2,114,091,491.90</b>	<b>150,690,176</b>	<b>1,306,065,038,572.10</b>