



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Option											
Sep 2015	DAEU	14.85 Call	1,000	242.4013	408.3469	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	65.3013	31.9469	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	439.9175	580.3860	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	231.8175	171.7860	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	885.8062	1034.9909	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	847.2170	992.6685	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
	Total		6,000					0.00	0.00	1000.00	0.00
Option											
Sep 2016	DAGB	21.20 Put	12,264	1077.3578	1046.3227	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	716.0092	750.9520	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>12264.00</u>	<u>0.00</u>
	Total		24,528					0.00	0.00	12264.00	0.00
Future											
Sep 2015	DANZ	Future	8,000	8.4639	8.5016	0.0000	0.0000	6,000	50,863,200.00		
			<u>8,000</u>					<u>6,000.00</u>	<u>50,863,200.00</u>	<u>784120.00</u>	<u>5972662252.00</u>
Option											
Sep 2015	DANZ	8.48 Call	8,000	84.4175	0.0000	0.0000	0.0000	8,000	0.00		
Sep 2015	DANZ	8.60 Call	8,000	42.9879	0.0000	0.0000	0.0000	8,000	0.00		
Sep 2015	DANZ	8.63 Put	8,000	201.8925	180.2646	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>16,000.00</u>	<u>0.00</u>	<u>480000.00</u>	<u>0.00</u>
	Total		32,000					22,000.00	50,863,200.00	1264120.00	5972662252.00
Future											
Sep 2015	DAUS	Future	1,700	13.3038	13.5155	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	400	13.3091	13.5202	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	1,000	13.3143	13.5249	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.3435	13.5508	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>
Oct 2015	DAUS	Future	1,000	13.3461	13.5532	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	600	13.3616	13.5673	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	351	13.3801	13.5862	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	13.4448	13.6528	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.4750	13.6841	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.5055	13.7157	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	13.5611	13.7724	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.7012	13.9153	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.9252	14.1425	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.1715	14.3962	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.3908	14.6104	0.0000	0.0000	0	0.00
			<u>10,749</u>					<u>0.00</u>	<u>0.00</u>
									<u>3365206.00</u>
									<u>33918871941.50</u>

Option

Sep 2015	DAUS	12.98 Call	4,000	311.5753	515.0559	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	292.0065	495.4795	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.80 Call	3,000	0.5687	13.7072	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Call	3,600	14.6421	46.4132	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	647.5421	472.6132	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	280.6438	453.4365	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0000	0.0086	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0003	0.0332	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.0069	0.0868	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	192.5844	334.0504	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	26.4361	60.9492	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.3266	0.4937	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59 Put	6,110	379.6199	249.2698	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64 Call	6,110	87.2206	161.1151	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	10,000	173.9155	0.0000	0.0000	0.0000	10,000	0.00
Oct 2015	DAUS	13.47 Call	201	145.6821	245.6484	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	301.3821	190.7484	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.25 Put	0	183.2659	110.9514	0.0000	0.0000	5,000	0.00
Oct 2015	DAUS	13.98 Call	5,000	70.5592	117.5491	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	0	268.9802	0.0000	0.0000	0.0000	20,000	0.00
Oct 2015	DAUS	10.80 Put	300	0.5098	0.4175	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.9712	0.8902	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	243.9815	342.2448	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	8.8839	13.4557	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	752.2204	935.7702	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	552.2456	710.6057	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	161.9379	113.4467	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	218.0759	0.0000	0.0000	0.0000	8,000	0.00
Nov 2015	DAUS	13.81 Call	10,000	222.8931	307.0872	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	14.25 Call	20,000	136.8690	192.5089	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	510.8418	656.4630	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	504.8737	648.5080	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	237.8379	175.8151	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	314.2634	412.1427	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	231.3173	308.2768	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	1.9256	1.7772	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	3.6380	3.2372	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	84.2439	59.7832	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	136.6563	98.6817	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	163.1993	116.6488	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	615.3107	768.3898	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	200.5107	145.5898	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	498.5198	634.9394	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	493.4487	629.0690	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	298.6487	226.2690	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	454.4538	583.6585	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	339.6538	260.8585	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	409.5050	530.7568	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	328.6477	428.8224	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	303.6473	397.9785	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	269.8984	355.9632	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	33.9604	41.8433	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.0707	3.2859	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	7.5071	5.7590	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	288.0415	361.4736	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	55.7645	74.2242	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	37.5870	28.2283	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	877.2036	1034.4161	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	797.7987	939.3567	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	330.3334	398.5914	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	33.9352	25.4340	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	236.1142	280.8900	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	532.2412	629.6830	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	51.2676	40.0753	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	342.7188	403.8740	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	461.6605	0.0000	0.0000	0.0000	17,991	0.00
Mar 2016	DAUS	14.63 Call	17,991	432.3531	0.0000	0.0000	0.0000	17,991	0.00
Mar 2016	DAUS	11.80 Put	250	65.7442	52.3101	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	358.6853	415.3257	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	77.1399	62.9612	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	364.9376	418.6582	0.0000	0.0000	0	0.00

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May 2016	DAUS	11.80 Put	250	90.1042	73.5597	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	372.9664	422.4461	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	141.9743	121.9101	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	486.0372	552.3509	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	93.3917	83.6167	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	474.7158	431.4673	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	109.8787	91.5038	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	412.5770	439.9577	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	269.9518	239.7927	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	626.5441	705.7201	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	118.0358	97.7951	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	457.7929	478.6104	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	619.0960	551.4746	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.70 Put	0	736.7499	655.2335	0.0000	0.0000	10,000	0.00		
Sep 2016	DAUS	17.74 Call	10,000	470.3861	500.0975	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	469.9644	498.9571	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	786.3289	701.3612	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	479.3386	507.3628	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	126.9237	106.2402	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	503.0959	526.1841	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	134.3409	111.9091	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	510.0555	560.7401	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	140.1536	118.6507	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	476.9054	533.8875	0.0000	0.0000	0	0.00		
			<u>418,908</u>					<u>88,982.00</u>	<u>0.00</u>	<u>5854693.00</u>	<u>0.00</u>
Total			429,657					88,982.00	0.00	9219899.00	33918871941.50
Future											
Dec 2015	EUUS	Future	3,087	1.1320	1.1296	1.1284	1.1284	431	4,863,404.00		
			<u>3,087</u>					<u>431.00</u>	<u>4,863,404.00</u>	<u>202909.00</u>	<u>2314404575.00</u>
Total			3,087					431.00	4,863,404.00	202909.00	2314404575.00
Future											
Dec 2015	ZAAD	Future	9,812	9.6590	9.6682	9.6710	9.6710	1	9,671.00		
Mar 2016	ZAAD	Future	2,777	9.7787	9.7887	9.8075	9.8075	50	490,375.00		
			<u>12,589</u>					<u>51.00</u>	<u>500,046.00</u>	<u>2637055.00</u>	<u>21088601511.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	109.8064	117.6586	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	290.5287	309.2930	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	110.7574	124.3373	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31177.00</u>	<u>0.00</u>

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Total			13,192					51.00	500,046.00	2668232.00	21088601511.80	
Future												
	Dec 2015	ZACR	Future	25,110	2.0874	2.1176	0.0000	0.0000	0	0.00		
				<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	31303.00	631930594.00
			Total	25,110					0.00	0.00	31303.00	631930594.00
Future												
	Dec 2015	ZAEU	Future	78,677	15.2610	15.4653	15.4112	15.2512	1,872	28,640,181.20		
	Mar 2016	ZAEU	Future	27,775	15.5502	15.7592	15.7100	15.5600	675	10,554,071.00		
	Jun 2016	ZAEU	Future	250	15.8452	16.0574	0.0000	0.0000	0	0.00		
				<u>106,702</u>					<u>2,547.00</u>	<u>39,194,252.20</u>	7171867.00	91388318484.80
Option												
	Dec 2015	ZAEU	13.05 Put	6,682	14.5078	12.5583	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	55.8700	42.7493	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	119.2543	94.6224	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	382.2734	311.6110	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.29 Call	6,000	488.8749	606.1563	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	189.4358	239.5320	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	41.6095	34.8981	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	50.0378	42.3708	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	106.7307	93.3131	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	131.4364	114.4454	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1036.6177	1188.7806	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	414.2172	0.0000	0.0000	0.0000	30,000	0.00		
	Mar 2016	ZAEU	15.05 Call	24,000	957.9866	1100.5395	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	629.9764	549.3009	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	603.5858	706.8700	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	547.5410	642.6139	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	34,000	509.7423	599.0276	0.0000	0.0000	10,000	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	204.8131	183.1834	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	896.0389	1012.9971	0.0000	0.0000	0	0.00		
				<u>319,540</u>					<u>40,000.00</u>	<u>0.00</u>	3771473.00	0.00
			Total	426,242					42,547.00	39,194,252.20	10943340.00	91388318484.80
Future												
	Dec 2015	ZAFR	Future	7,345	13.9640	14.1138	14.0267	14.0267	5	70,133.50		
	Mar 2016	ZAFR	Future	1,531	14.2562	14.4095	0.0000	0.0000	0	0.00		
				<u>8,876</u>					<u>5.00</u>	<u>70,133.50</u>	467021.00	4395821735.40
			Total	8,876					5.00	70,133.50	467021.00	4395821735.40

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Dec 2015	ZAGB	Future	29,702	20.9115	21.0225	21.0382	20.9100	1,187	24,929,704.00	
Mar 2016	ZAGB	Future	1,772	21.2560	21.3712	21.3655	21.2146	1,005	21,427,550.50	
Jun 2016	ZAGB	Future	200	21.6025	21.7184	0.0000	0.0000	0	0.00	
			<u>31,674</u>					<u>2,192.00</u>	<u>46,357,254.50</u>	<u>5115573.00</u> <u>77333088710.20</u>
Option										
Dec 2015	ZAGB	17.87 Put	830	24.5282	26.5395	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1645.5431	1753.8289	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1194.8232	1291.8791	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	325.6552	309.4171	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	367.6878	349.2134	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	990.0834	1080.4760	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	607.8802	577.4876	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	759.9553	840.0729	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	639.8881	608.0175	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	877.1170	832.1360	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	494.6371	552.9235	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	411.7407	462.3538	0.0000	0.0000	0	0.00	
			<u>85,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1389450.00</u> <u>0.00</u>
		Total	116,854					2,192.00	46,357,254.50	6505023.00 77333088710.20
Future										
Dec 2015	ZAJY	Future	8,183	0.1121	0.1141	0.0000	0.0000	0	0.00	
			<u>8,183</u>					<u>0.00</u>	<u>0.00</u>	<u>673100.00</u> <u>6887611909.50</u>
		Total	8,183					0.00	0.00	673100.00 6887611909.50
Future										
Dec 2015	ZAKS	Future	1,960	0.1249	0.1274	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6421.00</u> <u>80140720.00</u>
		Total	1,960					0.00	0.00	6421.00 80140720.00
Future										
Dec 2015	ZANN	Future	28,268	0.0639	0.0637	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u> <u>5534415960.00</u>
		Total	28,268					0.00	0.00	981344.00 5534415960.00
Future										
Dec 2015	ZAUM	Future	728	13.4820	13.6913	13.6682	13.4865	124	168,480,750.00	
Mar 2016	ZAUM	Future	236	13.7085	13.9227	13.8688	13.7275	20	27,679,750.00	
Jun 2016	ZAUM	Future	77	13.9352	14.1527	0.0000	0.0000	0	0.00	
			<u>1,041</u>					<u>144.00</u>	<u>196,160,500.00</u>	<u>103332.00</u> <u>106238784450.00</u>
		Total	1,041					144.00	196,160,500.00	107855.00 106238784450.00

<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>	
Future										
Dec 2015	ZAUS	Future	699,339	13.4820	13.6913	13.6845	13.4740	42,575	577,780,252.40	
Mar 2016	ZAUS	Future	55,382	13.7085	13.9227	13.9092	13.7111	3,630	50,142,401.00	
Jun 2016	ZAUS	Future	21,288	13.9352	14.1527	13.9500	13.9500	500	6,975,000.00	
Sep 2016	ZAUS	Future	1,125	14.1816	14.4066	0.0000	0.0000	0	0.00	
			<u>777,134</u>					<u>46,705.00</u>	<u>634,897,653.40</u>	<u>94760224.00</u> <u>953659905474.60</u>
Option										
Dec 2015	ZAUS	10.95 Call	4,331	2536.6198	2745.0305	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	4.6198	3.7305	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	1,177	2487.0289	2695.3609	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.20 Call	39,222	2289.0557	2496.9971	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.40 Call	1,197	2091.8880	2299.2755	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.60 Put	800	13.8437	11.1440	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.61 Put	580	14.0781	11.3313	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.75 Put	20,000	17.8067	14.3050	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.80 Put	1,100	19.3632	15.5429	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.90 Put	8,210	22.8924	18.3434	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.00 Put	121,600	27.0565	21.6383	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.15 Call	1,650	1366.7450	1568.9974	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.18 Put	150	37.5536	29.0951	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.20 Call	1,000	1321.5240	1521.3645	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.50 Call	500	1061.9934	1246.9350	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.56 Put	2,000	90.9072	63.9859	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.57 Call	10,000	1004.8286	1186.7655	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.58 Call	150	996.7800	1178.2708	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.60 Call	30,000	980.7735	1161.3580	0.0000	0.0000	40,000	0.00	
Dec 2015	ZAUS	12.70 Put	5,000	120.6163	0.0000	0.0000	0.0000	10,000	0.00	
Dec 2015	ZAUS	12.76 Put	402	135.2855	98.7334	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Call	17,883	827.7437	998.3724	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.80 Put	50,000	145.7437	107.0724	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.85 Put	8,000	159.6011	118.1982	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	12.90 Call	10,000	758.7677	921.4234	0.0000	0.0000	15,000	0.00	
Dec 2015	ZAUS	12.90 Put	100	176.7677	130.1234	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Call	1,197	696.3641	847.7729	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.00 Put	1,000	214.3641	156.4729	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.05 Put	20,000	234.7578	173.1622	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	13,241	638.2061	782.1844	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.17 Put	3,000	287.9872	217.4237	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Call	677	584.2237	720.7150	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.20 Put	60	302.2237	229.4150	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.21 Put	30,000	307.0506	233.4948	0.0000	0.0000	0	0.00	

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Dec 2015	ZAUS	13.22 Put	20,000	311.9179	237.6130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	558.7612	691.5169	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	326.7612	250.2169	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	543.9632	674.4858	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	529.5198	0.0000	0.0000	0.0000	5,000	0.00
Dec 2015	ZAUS	13.36 Put	1,260	384.2229	0.0000	0.0000	0.0000	1,260	0.00
Dec 2015	ZAUS	13.40 Call	1,300	488.2706	609.9589	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	406.2706	318.6589	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	470.9146	589.7063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	445.9687	560.4732	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	463.9687	369.1732	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	438.2789	0.0000	0.0000	0.0000	5,500	0.00
Dec 2015	ZAUS	13.60 Call	1,300	408.8889	514.7240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	539.8755	434.7103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	546.4187	440.4038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	552.9914	446.1352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	559.5960	451.9015	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	388.2347	488.9997	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	368.7058	464.8291	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	13.72 Put	500	606.7058	493.5291	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	335.6591	0.0000	0.0000	0.0000	2,520	0.00
Dec 2015	ZAUS	13.91 Call	100	313.7084	397.9445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	741.7084	616.6445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	290.9482	370.0195	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	816.5402	685.7548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	901.5156	764.8646	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	246.9192	315.5726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	239.1909	305.8302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	231.7572	296.4422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	228.1472	291.8751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	216.0526	276.5371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	211.1145	270.2606	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	195.6484	250.7219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1213.6484	1059.4219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	168.8321	216.6580	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	162.8876	209.0756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	152.8679	196.2706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	139.4054	179.5254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	136.5158	175.9318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	111.5634	143.9842	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	82.2262	105.9185	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	21.8472	16.4279	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.55 Put	42,370	42.8904	33.0909	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	45.7812	35.4752	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	59.1836	46.6186	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	61.4730	48.5350	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	67.9735	53.9881	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	71.4485	56.9139	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	76.0171	60.7658	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	86.9936	70.0579	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	104.2308	84.7250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	1317.7335	1496.4034	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	209.6406	167.0540	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	31,070	1136.0320	1305.3299	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	276.5344	225.6915	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	417.7216	337.9657	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	738.2347	856.8283	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	628.5116	528.7920	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	659.4475	767.7807	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	599.6605	700.0811	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	522.5285	610.2199	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	497.3508	580.7042	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	434.8781	507.5349	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	403.9970	470.9897	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	357.2354	415.3610	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	321.6273	374.9551	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	264.3641	306.7146	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	204.8339	232.1023	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	55.4347	67.2369	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	140.3583	119.4159	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	322.9222	270.3901	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	357.0082	301.6360	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	439.8324	378.2602	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	597.6820	513.7902	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	597.3936	678.9024	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	395.7022	445.9807	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	343.0366	379.5425	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	340.5402	367.9140	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	338.2156	359.7370	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	328.6410	342.4479	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	490.3672	518.9497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	147.7568	127.1380	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	437.8091	492.9430	0.0000	0.0000	0	0.00		
			<u>1,312,574</u>					<u>80,280.00</u>	<u>0.00</u>	<u>19351566.00</u>	<u>0.00</u>

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		Total	2,089,708				126,985.00	634,897,653.40	114111790.00	953659905474.60
Future										
Dec 2015	ZAZW	Future	7,688	1.3044	1.3271	0.0000	0	0.00		
			<u>7,688</u>				<u>0.00</u>	<u>0.00</u>	<u>15709.00</u>	<u>111105391.00</u>
		Total	7,688				0.00	0.00	15709.00	111105391.00
		Grand Total	3,222,394				283,337.00	972906443.60	153,730,782	1,335,623,294,186.70