



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
	Oct 2015	DAEU	14.92 Call	1,000	570.3106	447.5414	0.0000	0.0000	0	0.00
	Oct 2015	DAEU	14.92 Put	1,000	119.8106	174.7414	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.85 Call	1,000	1033.0166	904.3410	0.0000	0.0000	0	0.00
	Jan 2016	DAEU	14.92 Call	1,000	988.2880	863.1683	0.0000	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	1045.9763	1047.9174	0.0000	0.0000	0	0.00
	Sep 2016	DAGB	25.85 Call	12,264	716.2078	718.4898	0.0000	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>
Option										
	Sep 2015	DANZ	8.48 Call	8,000	131.2518	60.7968	0.0000	0.0000	0	0.00
	Sep 2015	DANZ	8.60 Call	8,000	35.6335	17.3522	0.0000	0.0000	0	0.00
	Sep 2015	DANZ	8.63 Put	8,000	45.9655	133.9811	0.0000	0.0000	0	0.00
				<u>24,000</u>					<u>0.00</u>	<u>0.00</u>
			Total	24,000					0.00	0.00
										<u>8,000.00</u>
										<u>0.00</u>
Future										
	Sep 2015	DAUS	Future	1,700	13.7275	13.4916	0.0000	0.0000	0	0.00
	Sep 2015	DAUS	Future	400	13.7320	13.4953	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	11,000	13.7366	13.4996	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	2,726	13.7629	13.5266	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	1,000	13.7653	13.5290	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	600	13.7797	13.5438	0.0000	0.0000	0	0.00
	Oct 2015	DAUS	Future	351	13.7988	13.5628	0.0000	0.0000	0	0.00
	Nov 2015	DAUS	Future	250	13.8653	13.6280	0.0000	0.0000	0	0.00
	Dec 2015	DAUS	Future	276	13.8969	13.6590	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	DAUS	Future	250	13.9285	13.6901	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	13.9854	13.7462	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.1300	13.8879	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.3603	14.1127	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.6192	14.3655	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8327	14.5811	0.0000	0.0000	0	0.00
			<u>20,749</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,381,206.00</u>
									<u>34,132,661,441.50</u>

Option

Sep 2015	DAUS	13.93 Call	3,600	11.5745	3.0687	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	216.3745	449.1687	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	636.7493	405.8120	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0000	0.0039	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0000	0.0058	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.0000	0.0077	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	467.5435	263.1122	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	35.2665	15.0456	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0253	0.0417	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59 Put	6,110	75.4128	196.5229	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64 Call	6,110	184.7460	86.1075	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.26 Call	3,000	494.6793	300.6474	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	10,000	383.1303	215.3346	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	320.2664	171.2971	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	53.6664	141.6971	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.55 Call	3,000	288.6264	0.0000	0.0000	0.0000	6,000	0.00
Oct 2015	DAUS	13.98 Call	5,000	118.6675	68.0213	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	538.6138	372.4312	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	443.6648	0.0000	0.0000	0.0000	6,000	0.00
Oct 2015	DAUS	10.80 Put	300	0.0873	0.1548	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.2074	0.3346	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	413.6301	284.4085	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	2.3606	0.8785	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	1115.9291	897.9954	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	861.9448	665.4735	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	50.7473	92.5999	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	74.5802	133.2188	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	350.0404	253.5006	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	203.7645	145.4081	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	783.6248	609.0879	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	772.8837	600.6840	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	91.1476	153.5252	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	476.3612	359.7604	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	341.3630	257.4134	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	10.80 Put	300	0.7794	1.0984	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.5298	2.1235	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	27.8709	48.9493	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	50.1490	82.9799	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	61.0950	100.1435	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	912.6042	725.4255	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	77.3042	127.4255	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	750.5362	587.3151	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	743.4606	581.2436	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	128.1606	203.2436	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	688.4577	534.3229	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	153.1577	236.3229	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	623.7479	479.7887	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	497.3415	376.7327	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	456.7341	345.9304	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	400.9736	304.3307	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	28.1005	26.2070	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	2.4529	3.0985	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	4.1837	5.5227	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	399.1233	314.5392	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	61.7030	55.1930	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	18.7474	27.0912	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1185.7980	996.3281	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1079.5678	898.8599	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	426.7497	351.6951	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	17.4949	24.5651	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	285.4343	240.8751	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	691.0359	579.5227	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	28.3752	38.3357	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	422.8995	357.9530	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	277.0461	359.9153	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	532.5866	455.4583	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	419.3588	0.0000	0.0000	0.0000	19,744	0.00
Mar 2016	DAUS	14.97 Call	19,744	469.5484	0.0000	0.0000	0.0000	19,744	0.00
Mar 2016	DAUS	11.80 Put	250	38.4188	50.2228	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	425.0004	368.5539	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	45.9211	59.0311	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	422.3682	369.1909	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	53.2864	67.9920	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	419.9161	371.4234	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	88.6266	109.6509	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	559.0592	492.3002	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	11.80 Put	250	60.2502	76.6711	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	422.1595	378.6320	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	65.9566	85.0182	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	424.4513	387.6797	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	182.3636	218.9407	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	713.3623	637.4050	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	71.5158	92.6101	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	443.9888	429.5584	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	424.2017	512.3347	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	460.8217	445.9929	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	459.2800	445.1384	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	551.5253	657.9320	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	493.0057	458.4544	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	76.6469	100.2074	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	484.4638	472.8422	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	81.6982	105.9263	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	520.7928	510.7257	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	86.9217	110.3707	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	538.5607	479.4136	0.0000	0.0000	0	0.00		
			<u>457,896</u>					<u>51,488.00</u>	<u>0.00</u>	<u>5,928,181.00</u>	<u>0.00</u>
Total			478,645					51,488.00	0.00	9,309,387.00	34,132,661,441.50
Future											
Dec 2015	EUUS	Future	95	1.1151	1.1215	0.0000	0.0000	2,709	30,441,033.00		
			<u>95</u>					<u>2,709.00</u>	<u>30,441,033.00</u>	<u>205,976.00</u>	<u>2,348,943,541.00</u>
Total			95					2,709.00	30,441,033.00	205,976.00	2,348,943,541.00
Future											
Dec 2015	ZAAD	Future	9,812	9.7789	9.7146	9.7910	9.7910	100	979,100.00		
Mar 2016	ZAAD	Future	3,947	9.8969	9.8321	0.0000	0.0000	872	8,632,800.00		
			<u>13,759</u>					<u>972.00</u>	<u>9,611,900.00</u>	<u>2,638,325.00</u>	<u>21,101,133,736.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	53.7009	67.4849	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	320.0605	281.9742	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	101.8561	89.4973	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>
Total			14,362					972.00	9,611,900.00	2,669,502.00	21,101,133,736.80
Future											
Dec 2015	ZACR	Future	25,110	2.1482	2.1167	0.0000	0.0000	0	0.00		
			<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	<u>31,303.00</u>	<u>631,930,594.00</u>

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Total			25,110					0.00	0.00	31,303.00	631,930,594.00
Future											
Dec 2015	ZAEU	Future	79,136	15.5053	15.3260	15.5338	15.2689	4,785	74,190,411.40		
Mar 2016	ZAEU	Future	28,382	15.7973	15.6140	15.7766	15.7313	552	8,686,369.80		
Jun 2016	ZAEU	Future	250	16.0942	15.9059	0.0000	0.0000	0	0.00		
			107,768					5,337.00	82,876,781.20	7,190,595.00	91,676,645,738.50
Option											
Dec 2015	ZAEU	13.05 Put	6,877	8.5016	10.2549	0.0000	0.0000	237	0.00		
Dec 2015	ZAEU	13.85 Put	12,000	28.4768	38.5150	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	30.7077	42.9340	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.03 Put	12,000	39.8374	56.3885	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	70.9746	95.0936	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	261.2930	326.6930	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.78 Call	6,000	383.0644	316.1378	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,877	206.4592	170.9363	0.0000	0.0000	432	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	27.6029	34.2565	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	33.9212	41.5073	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	78.4047	91.3810	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	97.3451	112.3063	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	203.4932	237.6574	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1187.1519	1053.7449	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	309.6475	365.5653	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	1091.1643	970.2226	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	491.9176	568.7495	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	674.1861	593.5289	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	607.3421	534.5932	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	34,000	562.1758	494.9521	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	162.5901	179.3415	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	980.7191	884.6440	0.0000	0.0000	0	0.00		
			358,930					669.00	0.00	3,883,142.00	0.00
Total			466,698					6,006.00	82,876,781.20	11,073,737.00	91,676,645,738.50
Future											
Dec 2015	ZAFR	Future	7,349	14.3213	14.0894	14.2676	14.1855	16	227,706.90		
Mar 2016	ZAFR	Future	1,625	14.6190	14.3820	0.0000	0.0000	0	0.00		
			8,974					16.00	227,706.90	467,131.00	4,397,396,227.30
Total			8,974					16.00	227,706.90	467,131.00	4,397,396,227.30
Future											
Dec 2015	ZAGB	Future	30,967	21.3381	21.1672	21.3752	21.2500	2,631	56,159,651.80		
Mar 2016	ZAGB	Future	3,278	21.6888	21.5139	21.7599	21.4175	2,030	43,998,237.00		

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	Jun 2016	ZAGB	Future	200	22.0412	21.8609	0.0000	0.0000	0	0.00		
				<u>34,445</u>					<u>4,661.00</u>	<u>100,157,888.80</u>	<u>5,121,171.00</u>	<u>77,453,039,937.30</u>
Option												
	Dec 2015	ZAGB	17.87 Put	830	13.0544	16.3550	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1995.2319	1849.1741	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1481.8817	1354.1391	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	169.0685	216.7746	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	194.9580	249.0320	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	1229.5327	1118.1817	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	365.9884	443.3239	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	942.1317	849.4004	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	390.4413	470.2697	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	572.5400	669.7649	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	582.2935	525.3691	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	473.8373	427.4968	0.0000	0.0000	0	0.00		
				<u>85,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1,389,450.00</u>	<u>0.00</u>
	Total			119,625					4,661.00	100,157,888.80	6,510,621.00	77,453,039,937.30
Future												
	Dec 2015	ZAJY	Future	8,183	0.1160	0.1136	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	106	0.1183	0.1158	0.0000	0.0000	0	0.00		
				<u>8,289</u>					<u>0.00</u>	<u>0.00</u>	<u>673,206.00</u>	<u>6,888,826,128.90</u>
	Total			8,289					0.00	0.00	673,206.00	6,888,826,128.90
Future												
	Dec 2015	ZAKS	Future	1,960	0.1297	0.1274	0.0000	0.0000	0	0.00		
				<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6,421.00</u>	<u>80,140,720.00</u>
	Total			1,960					0.00	0.00	6,421.00	80,140,720.00
Future												
	Dec 2015	ZANN	Future	28,268	0.0672	0.0658	0.0000	0.0000	0	0.00		
				<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981,344.00</u>	<u>5,534,415,960.00</u>
	Total			28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future												
	Dec 2015	ZAUM	Future	727	13.9042	13.6662	13.9301	13.6254	140	193,104,610.00		
	Mar 2016	ZAUM	Future	216	14.1375	13.8952	14.0194	13.9739	20	27,998,370.00		
	Jun 2016	ZAUM	Future	82	14.3705	14.1228	14.2445	14.2445	5	7,122,250.00		
				<u>1,025</u>					<u>165.00</u>	<u>228,225,230.00</u>	<u>103,779.00</u>	<u>106,847,434,320.00</u>
	Total			1,025					165.00	228,225,230.00	108,302.00	106,847,434,320.00

<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	696,686	13.9042	13.6662	13.9394	13.6201	64,905	897,021,040.40		
Mar 2016	ZAUS	Future	58,643	14.1375	13.8952	14.1400	13.8499	8,723	122,168,610.00		
Jun 2016	ZAUS	Future	23,228	14.3705	14.1228	14.2485	14.0660	2,940	41,795,840.00		
Sep 2016	ZAUS	Future	1,125	14.6299	14.3759	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	3	14.8444	14.5930	14.7503	14.7503	3	44,250.90		
			<u>779,685</u>					<u>76,571.00</u>	<u>1,061,029,741.30</u>	<u>94,962,930.00</u>	<u>956,426,608,533.90</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2956.4221	2719.0438	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	2.2221	2.8438	0.0000	0.0000	66	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2906.5968	2669.3111	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2707.5126	2470.6495	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2508.8680	2272.5513	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	6.5700	9.0498	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	6.6832	9.2110	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	8.4841	11.7892	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	9.2380	12.8726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	10.9503	15.3428	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	12.9772	18.2787	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1770.9357	1539.9464	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	17.6080	25.0187	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1722.4146	1492.1037	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1434.4274	1216.4158	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	35.2407	57.6327	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1370.3392	1155.1493	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1361.2569	1146.4881	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	1343.1464	1129.2401	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.70 Put	5,000	49.5811	78.3008	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.76 Put	402	56.9862	88.7372	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.77 Put	12,000	58.3013	90.5757	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Call	17,883	1166.5849	962.4636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Put	50,000	62.3849	96.2636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.85 Put	8,000	69.6812	106.3381	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Call	10,000	1081.8172	883.3853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Put	100	77.6172	117.1853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	999.7327	809.6458	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Put	1,000	95.5327	143.4458	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.05 Put	20,000	105.5753	159.0695	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	920.5802	741.9253	0.0000	0.0000	1,002	0.00		
Dec 2015	ZAUS	13.17 Put	3,000	132.8397	200.7911	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	844.6087	678.3610	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Put	60	140.4087	212.1610	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	13.21 Put	30,000	143.3959	216.0353	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	146.4255	219.9515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	809.9527	648.1460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	155.7527	231.9460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	789.6477	630.5182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	769.7082	613.2648	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	193.0988	279.1361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	724.6225	574.4546	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	712.1109	563.7342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	207.9109	297.5342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	687.5815	542.7836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	652.0199	512.5598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	247.8199	346.3598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	640.4935	502.8054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	601.4300	469.8862	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	596.0100	465.3386	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	301.0927	410.1548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	305.7953	415.7208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	310.5352	421.3217	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	315.3173	426.9623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	564.3365	439.0915	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	329.8958	0.0000	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.72 Call	500	534.0844	415.4391	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	349.8844	469.2391	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	482.2229	375.3771	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	447.5433	348.7604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	453.3433	592.5604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	412.9098	321.1774	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	515.0338	662.0588	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	586.7491	741.7841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	345.4688	267.9426	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	333.4295	258.5057	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	321.8409	249.4384	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	316.2075	245.0378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	297.3241	230.4069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	289.6127	224.5409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	265.4577	206.2280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	861.2577	1040.0280	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	224.0612	174.7074	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	215.0168	167.7678	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	199.8158	156.1208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	180.0885	141.0320	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	111,100	175.8815	137.8159	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	3,000	139.8805	109.7379	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	97.4902	77.5405	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	12.5756	16.2617	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	23.8326	32.3232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	25.6292	34.5944	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	34.0884	45.1960	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	35.5521	47.0171	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	39.7346	52.2028	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	41.9857	54.9846	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	44.9577	58.6470	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	52.1607	67.4868	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	63.6204	81.4573	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1679.6635	1463.6806	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	116.3839	159.0676	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1465.2613	1268.8848	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	161.2904	214.2166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1167.2067	990.2241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	248.5672	321.1549	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	947.3509	808.7673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	398.1824	507.3153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	842.0833	717.4375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	762.0070	648.4765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	657.5438	559.2178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	622.9311	530.0697	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	563.0515	479.8468	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	537.1854	458.2282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	494.8054	422.8022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	430.4463	369.2958	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	383.8813	330.7679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	308.5295	266.7741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	225.5065	198.1423	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	66.0076	53.3868	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	86.6369	107.1914	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	193.4046	245.7552	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	218.1043	274.3243	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	279.8761	344.8581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	390.5831	475.4163	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	698.6790	611.7585	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	442.0061	392.0554	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	369.7149	331.3407	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	357.1505	322.6321	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	17.06 Call	545	344.3370	319.6724	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	313.1290	308.1959	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	487.4468	470.8177	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	93.0214	116.8986	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	496.1061	439.1203	0.0000	0.0000	0	0.00	
			<u>1,362,574</u>					<u>11,068.00</u>	<u>0.00</u>	<u>19,414,634.00</u>
		Total	2,142,259					87,639.00	1,061,029,741.30	114,377,564.00
										956,426,608,533.90
Future										
Dec 2015	ZAZW	Future	7,688	1.3341	1.3163	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<u>0.00</u>	<u>0.00</u>	<u>15,709.00</u>
		Total	7,688					0.00	0.00	15,709.00
										111,105,391.00
		Grand Total	3,355,526					153,656.00	1,512,570,281.20	154,236,039
										1,339,753,509,199.10