



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
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>	<u>18,980.00</u>	<u>3,036,800.00</u>
		Total	24,000					0.00	0.00	18,980.00	3,036,800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	519.6762	641.6385	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	31.1762	25.3385	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	685.8715	798.1965	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	163.5715	146.8965	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1143.7282	1264.9475	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1098.1210	1217.3714	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1,000.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00	1,000.00	0.00
Option											
Sep 2016	DAGB	21.20 Put	12,264	947.7349	0.0000	0.0000	0.0000	12,264	0.00		
Sep 2016	DAGB	25.85 Call	12,264	915.4540	0.0000	0.0000	0.0000	12,264	0.00		
			<u>24,528</u>					<u>24,528.00</u>	<u>0.00</u>	<u>12,264.00</u>	<u>0.00</u>
		Total	24,528					24,528.00	0.00	12,264.00	0.00
Option											
Sep 2015	DANZ	8.63 Put	8,000	44.4222	62.2664	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>0.00</u>
		Total	8,000					0.00	0.00	8,000.00	0.00
Future											
Sep 2015	DAUS	Future	285	13.7078	13.7941	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.7458	13.8349	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.7821	13.8714	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	351	13.8183	13.9082	0.0000	0.0000	42	577,869.60		

<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	Future	250	13.8868	13.9776	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.9191	14.0102	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.9519	14.0434	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	14.0103	14.1026	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	14.1574	14.2518	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.3900	14.4900	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.6533	14.7589	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8605	14.9613	0.0000	0.0000	0	0.00
			<u>8,034</u>					<u>42.00</u>	<u>577,869.60</u>
									<u>3,361,869.00</u>
									<u>33,873,099,118.50</u>

Option

Sep 2015	DAUS	13.45 Call	3,000	304.3156	390.3701	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.52 Call	3,000	249.6072	334.5438	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	742.5973	831.3948	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	722.9379	811.6132	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Call	3,600	132.2187	190.6545	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	328.4187	297.9545	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	669.1699	759.1964	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0164	0.0408	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0405	0.0760	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.1004	0.1645	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	530.1705	616.1727	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	143.2036	196.0853	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.6354	0.9970	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	413.9479	491.6488	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	128.4479	117.0488	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.25 Put	5,000	72.3976	65.6761	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	217.5831	269.4185	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.4722	0.6223	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	1.0865	1.3011	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	494.1834	568.9620	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	21.2135	32.0028	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	1151.8728	1243.8109	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	910.9596	1000.9204	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	79.3047	0.0000	0.0000	0.0000	10,000	0.00
Nov 2015	DAUS	13.81 Call	10,000	430.0585	0.0000	0.0000	0.0000	10,000	0.00
Nov 2015	DAUS	14.25 Call	20,000	279.6055	0.0000	0.0000	0.0000	20,000	0.00
Nov 2015	DAUS	13.15 Call	12,500	840.1610	930.8639	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	830.9894	920.5243	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	127.8580	127.2138	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	553.2375	630.9638	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	1.9869	2.1531	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	3.3966	3.4944	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	12.63 Put	5,000	42.7949	44.3549	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	73.3687	74.6515	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	87.7610	88.7709	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	965.3083	1056.6172	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	108.5083	109.0172	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	811.2548	899.3327	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	804.6221	892.2077	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	167.8221	164.6077	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	753.0529	837.5970	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	196.2529	189.9970	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	692.3341	775.1994	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	573.1305	651.6954	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	534.5127	611.3415	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	481.0627	555.1585	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	53.4439	70.7502	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.0250	3.2602	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	4.5741	4.6629	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	474.1700	544.8919	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	91.6011	112.6650	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	29.1783	28.2484	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1247.0602	1334.7770	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1145.7634	1232.9956	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	506.4748	575.6244	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	27.4836	25.8574	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	354.1207	410.8899	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	778.1426	856.1472	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	43.1372	40.2205	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	503.5805	571.2397	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	56.1366	51.9183	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	509.0259	574.9347	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	65.1718	61.6740	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	509.2439	571.9435	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	73.2375	71.8313	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	511.0572	569.6326	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	118.8722	118.5319	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	662.1870	730.9355	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	81.5721	79.5144	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	517.5321	572.9162	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	88.6504	86.1893	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	519.8390	573.2877	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	230.3025	232.7711	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	828.9846	904.7944	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	94.1693	92.3226	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	536.7938	577.1099	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.50 Put	10,000	495.8692	491.8980	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.70 Put	10,000	590.8561	585.6850	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.74 Call	10,000	551.4000	600.4059	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	17.80 Call	10,000	549.5690	598.0854	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	13.78 Put	50,000	631.5671	0.0000	0.0000	0.0000	50,000	0.00	
Sep 2016	DAUS	17.30 Call	50,000	594.7566	0.0000	0.0000	0.0000	50,000	0.00	
Sep 2016	DAUS	11.80 Put	250	101.1192	99.9443	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	577.5226	620.7888	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	107.0291	108.7452	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	615.2709	657.1426	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	115.2258	117.6275	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	638.7349	690.2876	0.0000	0.0000	0	0.00	
			<u>365,706</u>					<u>140,000.00</u>	<u>0.00</u>	<u>5,731,381.00</u>
	Total		373,740					140,042.00	577,869.60	9,093,250.00
										33,873,099,118.50
Future										
Sep 2015	EUUS	Future	379	1.1171	1.1192	1.1188	1.1188	4	44,752.00	
Dec 2015	EUUS	Future	3	1.1188	1.1209	1.1191	1.1191	150	1,678,650.00	
			<u>382</u>					<u>154.00</u>	<u>1,723,402.00</u>	<u>196,856.00</u>
	Total		382					154.00	1,723,402.00	196,856.00
										2,245,860,021.00
Future										
Sep 2015	ZAAD	Future	1,980	9.6425	9.6622	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	9,760	9.7488	9.7696	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	2,250	9.8729	9.8949	0.0000	0.0000	0	0.00	
			<u>13,990</u>					<u>0.00</u>	<u>0.00</u>	<u>2,631,629.00</u>
										21,035,490,178.70
Option										
Dec 2015	ZAAD	9.30 Put	201	106.2197	117.2804	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	368.3119	401.6765	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	154.6251	181.1337	0.0000	0.0000	0	0.00	
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31,177.00</u>
	Total		14,593					0.00	0.00	2,662,806.00
										21,035,490,178.70
Future										
Dec 2015	ZACR	Future	25,110	2.1335	2.1498	0.0000	0.0000	0	0.00	
			<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	<u>31,303.00</u>
	Total		25,110					0.00	0.00	31,303.00
										631,930,594.00

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Sep 2015	ZAEU	Future	34,851	15.3186	15.4463	15.2990	15.1911	1,171	17,813,693.20	
Dec 2015	ZAEU	Future	71,983	15.5813	15.7123	15.5986	15.4768	580	9,020,076.40	
Mar 2016	ZAEU	Future	27,555	15.8796	16.0150	0.0000	0.0000	25,000	398,925,000.00	
Jun 2016	ZAEU	Future	250	16.1798	16.3225	0.0000	0.0000	0	0.00	
			<u>134,639</u>					<u>26,751.00</u>	<u>425,758,769.60</u>	<u>7,059,035.00</u>
Option										
Sep 2015	ZAEU	12.26 Put	26,000	0.0154	0.0000	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.0203	0.0000	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.0229	0.0000	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	0.0232	0.0000	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	0.0244	0.0000	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	438.1974	560.8083	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	12.4919	12.6352	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	44.3815	45.6635	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	90.0877	86.4402	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	296.1755	276.6056	0.0000	0.0000	50,000	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	702.2348	806.0513	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	301.9650	363.0783	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	37.5042	37.1562	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	45.2431	44.9403	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	96.9444	96.7797	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	118.0302	117.8147	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1305.6648	1427.7535	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	1209.9312	1330.3803	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	532.5222	503.3263	0.0000	0.0000	25,000	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	798.7708	892.3294	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	729.6814	818.5706	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	682.5057	767.5922	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	188.6469	189.7105	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1113.8099	1219.4393	0.0000	0.0000	0	0.00	
			<u>363,140</u>					<u>75,000.00</u>	<u>0.00</u>	<u>3,731,473.00</u>
	Total		497,779					101,751.00	425,758,769.60	10,790,508.00
Future										
Sep 2015	ZAFR	Future	1,533	14.0249	14.1069	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	14.2902	14.3745	0.0000	0.0000	0	0.00	
			<u>8,878</u>					<u>0.00</u>	<u>0.00</u>	<u>463,907.00</u>
	Total		8,878					0.00	0.00	463,907.00
Future										
Sep 2015	ZAGB	Future	13,201	21.0802	21.2100	21.0800	20.9205	839	17,616,830.50	
Dec 2015	ZAGB	Future	27,634	21.4003	21.5334	21.3999	21.2628	4,394	94,295,430.30	

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Mar 2016	ZAGB	Future	1,522	21.7588	21.8971	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	Future	200	22.1131	22.2608	0.0000	0.0000	0	0.00
			<u>42,557</u>					<u>5,233.00</u>	<u>111,912,260.80</u>
									<u>5,079,562.00</u>
									<u>76,576,612,551.50</u>
Option									
Sep 2015	ZAGB	18.00 Put	16,500	0.0000	0.0000	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	0.0000	0.0001	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	0.0020	0.0036	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	618.6707	744.2985	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	25.0649	23.6713	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	2106.0744	2227.6933	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1618.6812	1731.5569	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.12 Put	12,000	248.4967	226.1702	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1378.2800	1485.1092	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.75 Put	6,000	470.2144	430.7757	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	1109.2871	1202.4719	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.81 Put	4,500	496.8108	455.9368	0.0000	0.0000	4,500	0.00
Dec 2015	ZAGB	21.20 Put	3,000	689.3284	639.0920	0.0000	0.0000	3,000	0.00
Dec 2015	ZAGB	21.50 Call	500	761.8203	835.5662	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	20,000	649.0659	715.1636	0.0000	0.0000	0	0.00
			<u>147,080</u>					<u>7,500.00</u>	<u>0.00</u>
		Total	189,637					12,733.00	111,912,260.80
									6,419,012.00
									76,576,612,551.50
Future									
Sep 2015	ZAJY	Future	24	0.1134	0.1152	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	7,859	0.1153	0.1172	0.0000	0.0000	0	0.00
			<u>7,883</u>					<u>0.00</u>	<u>0.00</u>
		Total	7,883					0.00	0.00
									672,664.00
									6,882,606,916.70
Future									
Sep 2015	ZAKS	Future	13	0.1304	0.1297	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,960	0.1303	0.1296	0.0000	0.0000	0	0.00
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,973					0.00	0.00
									6,408.00
									79,973,020.00
Future									
Sep 2015	ZANN	Future	2,000	0.0688	0.0693	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	28,268	0.0624	0.0624	0.0000	0.0000	0	0.00
			<u>30,268</u>					<u>0.00</u>	<u>0.00</u>
		Total	30,268					0.00	0.00
									979,344.00
									5,520,755,960.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2015	ZAUM	Future	1,547	13.7123	13.8011	13.6912	13.6055	118	161,201,140.00
Dec 2015	ZAUM	Future	543	13.9266	14.0177	13.9224	13.8131	473	655,894,860.00
Mar 2016	ZAUM	Future	263	14.1651	14.2597	14.1321	14.0623	50	70,517,800.00
Jun 2016	ZAUM	Future	7	14.4003	14.5009	0.0000	0.0000	0	0.00
			<u>2,360</u>					<u>641.00</u>	<u>887,613,800.00</u>
			<u>2,360</u>					<u>641.00</u>	<u>887,613,800.00</u>
									<u>102,186.00</u>
									<u>104,646,795,020.00</u>
									<u>106,709.00</u>
									<u>104,646,795,020.00</u>

Future

Sep 2015	ZAUS	Future	383,624	13.7123	13.8011	13.7117	13.5932	110,939	1,516,551,127.40
Dec 2015	ZAUS	Future	406,671	13.9266	14.0177	13.9300	13.8031	142,865	1,981,621,466.70
Mar 2016	ZAUS	Future	29,029	14.1651	14.2597	14.1500	14.0572	5,283	74,492,831.70
Jun 2016	ZAUS	Future	18,088	14.4003	14.5009	14.3494	14.3028	2,050	29,385,745.00
Sep 2016	ZAUS	Future	1,125	14.6625	14.7679	14.6369	14.6369	425	6,220,682.50
			<u>838,537</u>					<u>261,562.00</u>	<u>3,608,271,853.30</u>
									<u>93,306,348.00</u>
									<u>933,639,846,433.30</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.0000	0.0000	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	3112.3000	3201.1000	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.0094	0.0027	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2712.3095	2801.1036	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.0095	0.0036	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2542.3105	2631.1084	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0106	0.0086	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0108	0.0090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0111	0.0094	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.0124	0.0116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.0126	0.0121	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	2112.3130	2201.1129	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.0130	0.0129	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.0131	0.0131	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.0139	0.0150	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1712.3155	1801.1197	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	0.0155	0.0197	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	10,000	1632.3161	1721.1217	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1612.3162	1701.1222	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	0.0162	0.0222	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1582.3164	1671.1230	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1512.3169	1601.1250	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	0.0169	0.0250	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1482.3171	1571.1260	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	1272.3336	1361.1421	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	0.0443	0.0545	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	1212.3510	1301.1620	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	12.51 Call	3,000	1202.3546	1291.1662	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	1162.3722	1251.1856	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	1112.4021	1201.2181	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	1042.4659	1131.2849	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	962.5883	1051.4081	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	912.7064	1001.5232	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	852.9125	941.7182	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	813.1039	901.8947	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	793.2204	882.0007	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	713.8757	802.5803	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	654.6403	743.2396	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	644.7987	733.3741	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	615.3386	703.8287	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	470.2029	558.3300	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	201	7.9029	7.2300	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	441.8167	529.8030	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Put	25,000	19.5626	17.6612	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.80 Call	25,000	68.2950	122.1382	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	25.2399	58.0431	0.0000	0.0000	12,500	0.00
Sep 2015	ZAUS	14.30 Call	50,000	5.1619	18.2576	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	2.4702	10.3738	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	1.4830	6.1513	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2979.9453	3071.1133	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	3.3453	3.4133	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2930.1751	3021.3163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2731.4621	2822.2641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2533.4702	2624.4089	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	9.6645	9.7636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	9.8297	9.9462	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	12.4472	12.8534	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	13.5353	14.0694	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	15.9920	16.8263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	18.8736	20.0733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1800.7458	1893.7325	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	25.3574	27.4032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1752.7972	1846.0535	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1469.0572	1564.3938	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	49.0239	51.4485	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1406.7925	1499.9815	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1397.9811	1490.8266	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1380.4253	1472.5548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	76.6818	77.7593	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	12.80 Call	17,883	1209.9805	1302.1435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	1128.5979	1220.6671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	101.9979	102.9671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1050.0467	1141.9185	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	974.5015	1066.0595	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	902.1422	993.2240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	175.5422	175.5240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.21 Put	30,000	178.9003	0.0000	0.0000	0.0000	60,000	0.00
Dec 2015	ZAUS	13.22 Put	20,000	182.2971	181.3308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	869.3185	957.9767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	192.7185	190.2767	0.0000	0.0000	2,300	0.00
Dec 2015	ZAUS	13.28 Call	150	850.0870	937.2066	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	776.6290	861.3806	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	5,000	250.0290	243.6806	0.0000	0.0000	5,000	0.00
Dec 2015	ZAUS	13.44 Call	39,222	753.3650	837.5547	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	719.6051	802.9069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	293.0051	285.2069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Put	3,000	334.8770	325.6592	0.0000	0.0000	1,268	0.00
Dec 2015	ZAUS	13.60 Call	1,300	666.3125	748.0309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	349.4949	339.7820	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	354.4388	344.5585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	359.4186	349.3699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	364.4342	0.0000	0.0000	0.0000	15,000	0.00
Dec 2015	ZAUS	13.66 Call	2,000	636.0853	716.7963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	607.1356	686.8000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	400.5356	389.1000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	523.6408	599.6624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	507.0408	491.9624	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	14.00 Call	18,300	489.1002	562.3448	0.0000	0.0000	4,600	0.00
Dec 2015	ZAUS	14.01 Put	50,000	568.8165	550.7126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	640.1982	619.3727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	420.8247	489.1109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	408.4730	475.7598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	396.5239	462.8184	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	390.6989	456.4969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	371.0603	435.1303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	362.9918	426.3243	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	337.5279	398.4269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	910.9279	880.7269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	5,000	292.8114	0.0000	0.0000	0.0000	15,000	0.00
Dec 2015	ZAUS	14.75 Call	200	282.8161	337.6436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	265.8614	318.6006	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.97 Call	8,210	243.5505	293.3901	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	238.7419	287.9318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	196.7785	239.9014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	145.1205	180.1743	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.4827	18.3974	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	35.6297	33.1636	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	37.7849	35.6122	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	47.6568	47.0177	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	49.3261	48.9706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	54.6090	54.5196	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	57.5257	57.4877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	61.3580	61.3875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	70.5662	70.7565	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	85.0014	85.4321	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1736.7269	1830.6729	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	157.6777	150.1972	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1535.6157	1620.2195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	205.8438	195.9304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	301.0637	293.8776	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1039.2129	1117.4824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	462.0608	446.8719	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	932.3799	1013.8110	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	852.4457	934.0884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	748.0530	828.8523	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	713.3864	792.7817	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	625.5141	699.9995	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	580.8421	653.1585	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	512.1122	580.4992	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	461.5797	526.2996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	379.4853	437.0538	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	331.6273	332.7533	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	58.6000	118.6253	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	116.2927	116.0018	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	269.9425	270.8834	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	339.4665	336.3645	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	461.1552	457.9922	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	809.0695	887.2471	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	537.5458	596.1447	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	457.6897	508.8587	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	443.6070	493.3704	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	429.1707	477.4568	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	579.2280	626.1795	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	11.80 Put	250	122.4976	121.9079	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	593.6301	654.6182	0.0000	0.0000	0	0.00	
			<u>2,127,538</u>					<u>115,868.00</u>	<u>0.00</u>	<u>18,996,982.00</u>
		Total	2,966,075					377,430.00	3,608,271,853.30	112,303,330.00
										933,639,846,433.30
Future										
Sep 2015	ZAZW	Future	130	1.3812	1.3859	0.0000	0.0000	0	0.00	
Dec 2015	ZAZW	Future	7,688	1.3484	1.3533	0.0000	0.0000	0	0.00	
			<u>7,818</u>					<u>0.00</u>	<u>0.00</u>	<u>15,579.00</u>
		Total	7,818					0.00	0.00	15,579.00
										110,208,586.00
		Grand Total	4,189,024					657,279.00	5,035,857,955.30	151,478,512
										1,311,100,896,527.40