



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-September-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Option</b>								
Sep 2015	DAEU	14.85 Call	1,000	258.6691	324.7050	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	7.8691	39.4050	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	449.4535	494.4158	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	175.2535	186.9158	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	905.0690	948.0106	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	864.2537	907.0214	0.0000	0	0.00
			<u>6,000</u>				<u>0.00</u>	<u>0.00</u>
	<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>
								<u>1000.00</u>
								<u>1000.00</u>
								<u>0.00</u>
<b>Option</b>								
Sep 2016	DAGB	21.20 Put	12,264	1053.7249	1020.2847	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	725.3265	753.3447	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
	<b>Total</b>	<b>24,528</b>					<b>0.00</b>	<b>0.00</b>
								<u>12264.00</u>
								<u>12264.00</u>
								<u>0.00</u>
<b>Future</b>								
Sep 2015	DANZ	Future	8,000	8.5094	8.4530	0.0000	0	0.00
			<u>8,000</u>				<u>0.00</u>	<u>0.00</u>
								<u>784120.00</u>
								<u>5972662252.00</u>
<b>Option</b>								
Sep 2015	DANZ	8.48 Call	8,000	80.2292	72.5911	0.0000	0	0.00
Sep 2015	DANZ	8.60 Call	8,000	32.6086	33.8477	0.0000	0	0.00
Sep 2015	DANZ	8.63 Put	8,000	146.3002	204.4445	0.0000	0	0.00
			<u>24,000</u>				<u>0.00</u>	<u>0.00</u>
	<b>Total</b>	<b>32,000</b>					<b>0.00</b>	<b>0.00</b>
								<u>480000.00</u>
								<u>0.00</u>
								<u>1264120.00</u>
								<u>5972662252.00</u>
<b>Future</b>								
Sep 2015	DAUS	Future	1,700	13.2780	13.3851	0.0000	0	0.00
Sep 2015	DAUS	Future	400	13.2818	13.3894	0.0000	0	0.00
Oct 2015	DAUS	Future	8,000	13.2866	13.3942	0.0000	5,000	66,681,000.00
Oct 2015	DAUS	Future	2,726	13.3128	13.4207	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	13.3152	13.4231	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	600	13.3295	13.4376	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	351	13.3479	13.4565	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.4118	13.5224	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.4423	13.5530	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.4728	13.5836	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.5277	13.6394	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.6664	13.7801	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.8868	14.0033	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.1338	14.2523	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.3548	14.4708	0.0000	0.0000	0	0.00		
			<u>17,749</u>					<u>5,000.00</u>	<u>66,681,000.00</u>	<u>3378206.00</u>	<u>34092561941.50</u>

Option

Sep 2015	DAUS	13.93 Call	3,600	2.2461	15.6758	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	663.6461	570.0758	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	229.2773	332.4369	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0032	0.0102	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0093	0.0343	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.0209	0.0830	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	139.6927	229.2307	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	10.2112	28.9473	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0762	0.1642	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59 Put	6,110	368.1031	313.5543	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64 Call	6,110	51.1433	99.3815	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.26 Call	3,000	182.0032	0.0000	0.0000	0.0000	6,000	0.00
Oct 2015	DAUS	13.39 Call	10,000	128.4348	200.8135	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	103.2056	167.6151	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	286.6056	243.4151	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	44.7361	74.3094	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	253.0407	0.0000	0.0000	0.0000	6,000	0.00
Oct 2015	DAUS	10.80 Put	300	0.1959	0.3168	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.4316	0.6065	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	203.7492	263.7762	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.3271	7.0152	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	709.0763	814.3353	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	508.4460	600.6683	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	152.3172	134.8593	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	209.3009	185.5450	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	191.9454	242.0996	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	113.6730	146.2563	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	471.6535	557.0016	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	465.6463	550.0991	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.14 Put	8,000	231.4462	206.6425	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	282.5771	340.5394	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	204.0901	249.5940	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	1.4962	1.7257	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	2.8076	3.2342	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	77.1799	71.5116	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	130.7262	115.8708	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	157.2810	139.5250	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	576.5988	665.5480	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	194.7988	173.1480	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	460.9283	540.8923	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	455.9363	535.4518	0.0000	0.0000	3,000	0.00
Nov 2015	DAUS	13.25 Put	15,000	294.1363	263.0518	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	417.6113	493.5124	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	335.8113	301.1124	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	374.3222	444.9788	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	296.7061	355.9059	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	272.8132	328.5915	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	240.7577	291.6449	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	25.4172	33.8205	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.0462	3.6513	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	7.2121	6.5942	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	264.8976	306.3891	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	47.8646	61.2196	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	34.3166	33.6641	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	841.8446	926.9994	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	762.7513	843.2603	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	305.5581	344.9088	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	30.8192	30.7594	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	215.8961	243.1570	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	500.5216	555.9474	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	47.6523	47.1364	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	317.1988	353.6876	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	459.4034	419.7103	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	403.3488	445.8674	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	60.9211	59.8113	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	331.3881	366.8815	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	71.8229	70.9014	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	337.1564	370.7233	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	83.0506	81.4995	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	344.2104	376.3496	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	133.8670	129.8731	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	15.45 Call	1,000	451.9985	493.2320	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	93.9047	91.3989	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	355.0240	386.6896	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	103.0475	100.2029	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	386.0339	410.3922	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	263.0868	250.5268	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	588.8388	636.5431	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	111.4402	109.0041	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	426.6442	446.6836	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	612.8923	577.8905	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	446.7199	462.9006	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	446.3644	462.2551	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	780.6214	737.3043	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	455.0792	473.6660	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	120.3564	115.7824	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	475.7851	495.0744	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	126.8585	122.5621	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	478.0354	517.5057	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	133.0819	129.4248	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	442.3864	487.3655	0.0000	0.0000	0	0.00		
			<u>412,408</u>					<u>15,000.00</u>	<u>0.00</u>	<u>5876693.00</u>	<u>0.00</u>
<b>Total</b>			<b>430,157</b>					<b>20,000.00</b>	<b>66,681,000.00</b>	<b>9254899.00</b>	<b>34092561941.50</b>
<b>Future</b>											
Dec 2015	EUUS	Future	2,804	1.1396	1.1330	1.1425	1.1425	358	4,097,933.00		
			<u>2,804</u>					<u>358.00</u>	<u>4,097,933.00</u>	<u>203267.00</u>	<u>2318502508.00</u>
<b>Total</b>			<b>2,804</b>					<b>358.00</b>	<b>4,097,933.00</b>	<b>203267.00</b>	<b>2318502508.00</b>
<b>Future</b>											
Dec 2015	ZAAD	Future	9,812	9.6761	9.6525	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	3,075	9.7923	9.7719	0.0000	0.0000	248	2,430,400.00		
			<u>12,887</u>					<u>248.00</u>	<u>2,430,400.00</u>	<u>2637353.00</u>	<u>21091521836.80</u>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	97.1371	105.0212	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	290.7501	278.7999	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	106.1063	102.9306	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>
<b>Total</b>			<b>13,490</b>					<b>248.00</b>	<b>2,430,400.00</b>	<b>2668530.00</b>	<b>21091521836.80</b>
<b>Future</b>											
Dec 2015	ZACR	Future	25,110	2.0891	2.0975	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			25,110					0.00	0.00	31303.00	631930594.00	
		<b>Total</b>	<b>25,110</b>					<b>0.00</b>	<b>0.00</b>	31303.00	631930594.00	
<b>Future</b>												
	Dec 2015	ZAEU	Future	78,701	15.3264	15.3630	15.3807	15.3123	5,164	78,941,026.60		
	Mar 2016	ZAEU	Future	27,882	15.6121	15.6533	0.0000	0.0000	107	1,669,467.50		
	Jun 2016	ZAEU	Future	250	15.9018	15.9482	0.0000	0.0000	0	0.00		
				106,833					5,271.00	80,610,494.10	7177263.00	91470851463.80
<b>Option</b>												
	Dec 2015	ZAEU	13.05 Put	6,682	10.6019	12.6691	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	42.0994	46.9083	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	95.1615	101.7181	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.04 Put	50,000	329.5557	334.9022	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.29 Call	6,000	493.6106	533.2767	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	177.8656	202.4703	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	33.5623	38.7164	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	40.7654	46.4485	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	90.5413	98.3390	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	111.4909	119.6967	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	237.7006	245.2341	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1052.7701	1098.2432	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	366.7412	370.8868	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.05 Call	24,000	969.8857	1014.9928	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	571.7739	574.4552	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	596.7460	636.4922	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	538.3383	576.4052	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	34,000	499.0533	535.8402	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	180.8180	189.9081	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	885.9390	934.1027	0.0000	0.0000	0	0.00		
				334,540					0.00	0.00	3816473.00	0.00
		<b>Total</b>		<b>441,373</b>					<b>5,271.00</b>	<b>80,610,494.10</b>	10993736.00	91470851463.80
<b>Future</b>												
	Dec 2015	ZAFR	Future	7,345	14.0465	14.0385	0.0000	0.0000	0	0.00		
	Mar 2016	ZAFR	Future	1,625	14.3363	14.3317	0.0000	0.0000	94	1,346,785.00		
				8,970					94.00	1,346,785.00	467115.00	4397168520.40
		<b>Total</b>		<b>8,970</b>					<b>94.00</b>	<b>1,346,785.00</b>	467115.00	4397168520.40
<b>Future</b>												
	Dec 2015	ZAGB	Future	29,532	20.9714	21.0511	21.0020	20.8806	46	963,677.60		
	Mar 2016	ZAGB	Future	1,772	21.3126	21.3979	21.2631	21.2631	10	212,631.00		

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	Jun 2016	ZAGB	Future	200	21.6532	21.7431	0.0000	0.0000	0	0.00		
				<u>31,504</u>					<u>56.00</u>	<u>1,176,308.60</u>	<u>5116002.00</u>	<u>77342120566.10</u>
<b>Option</b>												
	Dec 2015	ZAGB	17.87 Put	830	17.5708	18.8889	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1673.8724	1750.1617	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1201.3165	1271.9678	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	267.3269	257.6061	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	304.9068	294.5399	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	983.2398	1051.9495	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	525.9674	511.9489	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	737.2970	802.8145	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	556.0636	541.5511	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	783.0444	760.5571	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	456.8013	509.7789	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	371.8649	420.3771	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>
	<b>Total</b>			<b>116,684</b>					<b>56.00</b>	<b>1,176,308.60</b>	<b>6505452.00</b>	<b>77342120566.10</b>
<b>Future</b>												
	Dec 2015	ZAJY	Future	8,183	0.1124	0.1123	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	106	0.1146	0.1145	0.0000	0.0000	106	1,214,219.40		
				<u>8,289</u>					<u>106.00</u>	<u>1,214,219.40</u>	<u>673206.00</u>	<u>6888826128.90</u>
	<b>Total</b>			<b>8,289</b>					<b>106.00</b>	<b>1,214,219.40</b>	<b>673206.00</b>	<b>6888826128.90</b>
<b>Future</b>												
	Dec 2015	ZAKS	Future	1,960	0.1256	0.1261	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>
	<b>Total</b>			<b>1,960</b>					<b>0.00</b>	<b>0.00</b>	<b>6421.00</b>	<b>80140720.00</b>
<b>Future</b>												
	Dec 2015	ZANN	Future	28,268	0.0647	0.0646	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>
	<b>Total</b>			<b>28,268</b>					<b>0.00</b>	<b>0.00</b>	<b>981344.00</b>	<b>5534415960.00</b>
<b>Future</b>												
	Dec 2015	ZAUM	Future	727	13.4493	13.5601	13.4687	13.3698	126	168,872,860.00		
	Mar 2016	ZAUM	Future	226	13.6736	13.7874	13.6422	13.6142	10	13,622,600.00		
	Jun 2016	ZAUM	Future	77	13.8967	14.0132	0.0000	0.0000	0	0.00		
				<u>1,030</u>					<u>136.00</u>	<u>182,495,460.00</u>	<u>103519.00</u>	<u>106490353140.00</u>
	<b>Total</b>			<b>1,030</b>					<b>136.00</b>	<b>182,495,460.00</b>	<b>108042.00</b>	<b>106490353140.00</b>

<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>		
<b>Future</b>											
Dec 2015	ZAUS	Future	697,584	13.4493	13.5601	13.4708	13.3620	32,618	438,001,621.40		
Mar 2016	ZAUS	Future	55,892	13.6736	13.7874	13.6422	13.5987	5,505	75,011,620.50		
Jun 2016	ZAUS	Future	21,288	13.8967	14.0132	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	Future	1,125	14.1439	14.2625	0.0000	0.0000	0	0.00		
			<u>775,889</u>					<u>38,123.00</u>	<u>513,013,241.90</u>	<u>94838713.00</u>	<u>954720474395.70</u>
<b>Option</b>											
Dec 2015	ZAUS	10.95 Call	4,331	2503.1525	2614.2462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	3.8525	4.1462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2453.5014	2564.6103	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2255.2415	2366.4103	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2057.7011	2168.9200	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	11.8796	12.3174	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	12.0872	12.5249	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	15.4064	15.8164	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	16.8011	17.1898	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	19.9812	20.3013	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	23.7642	23.9712	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1331.6691	1440.8438	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	35.0484	32.3102	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1286.2310	1393.4984	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1025.3473	1128.4103	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	86.7067	77.8342	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	967.8860	1069.6150	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	959.7974	1061.3232	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	943.7109	1044.8245	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.70 Put	5,000	115.8905	103.9511	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.76 Put	402	130.3759	116.9380	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.77 Put	12,000	132.9122	119.2128	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Call	17,883	790.0313	886.3308	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Put	50,000	140.7313	126.2308	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.85 Put	8,000	156.8737	138.6086	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Call	10,000	723.4263	814.1731	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Put	100	174.1263	154.0731	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	661.2224	748.2030	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Put	1,000	211.9224	188.1030	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.05 Put	20,000	232.4594	206.6797	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	603.3807	686.4001	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.17 Put	3,000	286.1500	255.5064	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	549.8290	628.7424	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Put	60	300.5290	268.6424	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.21 Put	30,000	305.4040	273.1020	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	13.22 Put	20,000	310.3230	277.6049	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	524.6254	601.4496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	325.3254	291.3496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	509.9964	585.5598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	495.7287	570.0301	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	383.4512	344.8362	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	463.8330	535.1737	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	455.0691	525.5632	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	405.7691	365.4632	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	437.9973	506.8034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	414.5090	479.7923	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	465.2090	419.6923	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	407.0356	471.0819	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	381.9841	442.5895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	378.5397	438.7508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	542.4557	491.0796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	549.1103	497.3442	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	555.7999	503.6453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	562.5192	509.9776	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	358.5729	416.4433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	339.7452	395.3346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	610.4452	555.2346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	307.9968	359.5616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	286.9963	335.7729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	747.6963	685.6729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	265.2975	311.0852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	823.7065	758.3696	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	910.0137	841.2050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	223.8198	263.2755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	216.5309	254.7698	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	209.5330	246.6786	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	206.1376	242.7651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	194.7777	229.6524	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	190.1504	224.3005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	175.6908	207.5388	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1226.3908	1147.4388	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	150.7553	178.4856	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	145.2537	172.0499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	135.8677	161.2078	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	123.4432	146.8664	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	120.7891	143.7563	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	3,000	97.9980	116.9388	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	15.80 Call	53,000	71.5068	85.5192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.4906	20.0702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	39.1755	39.3775	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	41.9123	42.0309	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	54.6793	54.3431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	56.8722	56.4484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	63.1133	62.4239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	66.4579	65.6202	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	70.8646	69.8223	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	81.4928	79.9282	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	98.2789	95.8102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1278.5334	1380.9930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	204.6704	190.0048	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1095.9709	1193.9586	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	270.9890	252.0815	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	859.1457	936.4070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	416.0718	377.7804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	702.4446	769.7505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	627.8812	579.2295	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	624.4494	686.4017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	565.8380	623.1953	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	490.5584	541.4000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	466.0728	514.6877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	423.7129	468.6434	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	405.4733	448.6291	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	375.6975	415.8863	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	330.5370	366.3232	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	296.3560	329.9503	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	241.9776	269.5390	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	188.2275	204.3481	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	46.9656	58.6079	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	130.9455	127.0853	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	313.2425	291.8299	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	346.9522	323.6638	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	429.1264	401.4565	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	590.4512	549.3511	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	558.9286	607.6586	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	365.2522	398.5036	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	318.5187	340.7903	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	316.2959	338.0687	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	314.2501	335.5151	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	294.2136	326.9470	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	17.70 Call	10,000	462.9057	487.8695	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	139.7703	136.5760	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	404.0669	448.6296	0.0000	0.0000	0	0.00	
			<u>1,352,574</u>					<u>0.00</u>	<u>0.00</u>	<u>19403566.00</u>
		<b>Total</b>	<b>2,128,463</b>					<b>38,123.00</b>	<b>513,013,241.90</b>	<b>114242279.00</b>
										<b>954720474395.70</b>
<b>Future</b>										
Dec 2015	ZAZW	Future	7,688	1.2990	1.3108	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<u>0.00</u>	<u>0.00</u>	<u>15709.00</u>
		<b>Total</b>	<b>7,688</b>					<b>0.00</b>	<b>0.00</b>	<b>15709.00</b>
										<b>111105391.00</b>
		<b>Grand Total</b>	<b>3,276,814</b>					<b>64,392.00</b>	<b>853065842.00</b>	<b>153,948,139</b>
										<b>1,337,210,265,895.10</b>