



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	168.5850	177.9737	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	18980.00	3036800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18980.00	3036800.00
<b>Future</b>											
Aug 2015	CAGI	Future	10,000	70.6829	65.5251	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	10000.00	685000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	10000.00	685000.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	101.6670	119.2586	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	966.4670	906.5586	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	172.9719	193.7960	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1012.7719	956.3960	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	410.2287	442.5470	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	391.6945	422.6826	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1000.00	0.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	1000.00	0.00
<b>Option</b>											
Jul 2015	DANZ	8.39 Put	8,000	68.4149	61.6483	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	8000.00	0.00
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8000.00	0.00
<b>Future</b>											
Jul 2015	DAUS	Future	2,492	12.5120	12.5465	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,491	12.5204	12.5615	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.5401	12.5810	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.5707	12.6114	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	51	12.5985	12.6399	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>		
Aug 2015	DAUS	Future	250	12.6028	12.6442	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.6113	12.6530	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.6326	12.6748	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.6729	12.7145	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.7403	12.7819	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.8028	12.8458	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.8318	12.8755	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.8608	12.9052	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.9121	12.9321	0.0000	0.0000	1,150	14,871,915.00		
Mar 2016	DAUS	Future	272	13.0445	13.0907	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.2527	13.3021	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.6592	13.7100	0.0000	0.0000	0	0.00		
			<u>12,841</u>					<u>1,150.00</u>	<u>14,871,915.00</u>	<u>3201975.00</u>	<u>31803881026.70</u>

Option

Jul 2015	DAUS	12.50 Call	10,000	156.1427	0.0000	0.0000	0.0000	10,000	0.00
Jul 2015	DAUS	10.80 Put	300	0.0182	0.1351	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.4178	0.5821	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	102.6546	124.5693	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	47.2145	61.5879	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	477.1145	450.5879	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.2820	0.5661	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	298.7104	329.0411	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	103.0062	118.7128	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	612.4062	586.7128	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	1.0285	1.0508	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	2.4172	2.4053	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	135.5461	154.0629	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0573	0.0763	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	4.0604	4.0453	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	8.8890	8.7731	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	15.5212	15.2053	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	160.1673	175.1346	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	70.5837	77.6469	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	12.7298	13.9919	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	8.7864	8.5795	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	17.6032	17.1083	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	179.7837	192.4460	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	27.6134	30.2910	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	12.8785	12.9776	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	25.0149	24.7766	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	190.3325	203.1088	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	17.45 Call	300	32.3312	35.7941	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	19.0317	18.9674	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	33.6133	33.1313	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	195.4407	208.4311	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	35.8411	38.9672	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	115.7519	110.6892	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	556.3109	582.7305	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	505.9599	530.5924	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	218.1530	232.0528	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	90.7861	88.6125	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	157.9971	168.3785	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	126.2192	120.6041	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	225.2464	238.3789	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	134.1825	130.7603	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	235.7076	248.1451	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	143.8772	141.1405	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	241.2205	253.2629	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	154.1378	152.2498	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	265.2915	274.6579	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	257.1803	250.3061	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	323.7638	338.0919	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	162.1884	161.1196	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	298.8243	308.1987	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	171.7498	170.5300	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	332.0863	336.6323	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	184.4431	181.1891	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	332.3344	345.4128	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	194.1610	189.0447	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	308.6468	319.6498	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	201.4280	194.9775	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	286.2289	301.1585	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	209.7299	201.7225	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	266.2067	274.1184	0.0000	0.0000	0	0.00		
			<u>60,700</u>					<u>10,000.00</u>	<u>0.00</u>	<u>5289769.00</u>	<u>0.00</u>
		<b>Total</b>	<b>73,541</b>					<b>11,150.00</b>	<b>14,871,915.00</b>	<b>8491744.00</b>	<b>31803881026.70</b>
<b>Future</b>											
Sep 2015	EUUS	Future	887	1.1048	1.1073	1.1071	1.1055	161	1,780,665.00		
			<u>887</u>					<u>161.00</u>	<u>1,780,665.00</u>	<u>101382.00</u>	<u>1168063362.00</u>
		<b>Total</b>	<b>887</b>					<b>161.00</b>	<b>1,780,665.00</b>	<b>101382.00</b>	<b>1168063362.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2015	ZAAD	Future	2,592	9.3550	9.3973	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	8,511	9.4578	9.5014	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	1,850	9.5716	9.6173	0.0000	0.0000	0	0.00	
			<u>12,953</u>					<i>0.00</i>	<i>0.00</i>	<i>2598632.00</i>
		<b>Total</b>	<b>12,953</b>					<b>0.00</b>	<b>0.00</b>	<b>2629206.00</b>
<b>Future</b>										
Sep 2015	ZACA	Future	2,836	9.9200	9.9570	0.0000	0.0000	0	0.00	
			<u>2,836</u>					<i>0.00</i>	<i>0.00</i>	<i>39385.00</i>
		<b>Total</b>	<b>2,836</b>					<b>0.00</b>	<b>0.00</b>	<b>39385.00</b>
<b>Future</b>										
Sep 2015	ZAEU	Future	33,234	13.9661	14.0441	14.0053	13.9444	1,105	15,432,906.50	
Dec 2015	ZAEU	Future	32,431	14.2049	14.2852	14.2506	14.2500	650	9,262,560.00	
Mar 2016	ZAEU	Future	3,000	14.4690	14.5529	0.0000	0.0000	0	0.00	
			<u>68,665</u>					<i>1,755.00</i>	<i>24,695,466.50</i>	<i>6894961.00</i>
		<b>Total</b>								<b>87177538478.80</b>
<b>Option</b>										
Sep 2015	ZAEU	12.26 Put	26,000	4.4173	4.4281	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	13.2062	11.8821	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	23.9232	21.5452	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	25.3282	22.8122	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	31.6866	28.5474	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	169.3057	198.8551	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	121.8692	144.9187	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	79.6633	95.0291	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	92.1212	84.8822	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	344.8397	316.5342	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	93.8178	102.3378	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	510.1693	478.4225	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	490.6329	518.6811	0.0000	0.0000	0	0.00	
			<u>132,040</u>					<i>0.00</i>	<i>0.00</i>	<i>3199231.00</i>
		<b>Total</b>	<b>200,705</b>					<b>1,755.00</b>	<b>24,695,466.50</b>	<b>10094192.00</b>
										<b>87177538478.80</b>
<b>Future</b>										
Sep 2015	ZAFR	Future	1,582	13.3689	13.3868	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,188	13.6297	13.6494	0.0000	0.0000	0	0.00	
			<u>8,770</u>					<i>0.00</i>	<i>0.00</i>	<i>463153.00</i>
		<b>Total</b>	<b>8,770</b>					<b>0.00</b>	<b>0.00</b>	<b>463153.00</b>
										<b>4340483065.50</b>
<b>Future</b>										
Sep 2015	ZAGB	Future	27,420	19.4443	19.4687	19.4378	19.4003	138	2,678,620.80	

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Dec 2015	ZAGB	Future	2,348	19.7360	19.7623	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	Future	585	20.0533	20.0831	0.0000	0.0000	0	0.00
			<u>30,353</u>					<u>138.00</u>	<u>2,678,620.80</u>
									<u>4946457.00</u>
									<u>73821624863.10</u>
<b>Option</b>									
Sep 2015	ZAGB	18.00 Put	16,500	37.0875	38.9555	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	46.1844	48.8844	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	74.3770	79.4740	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	115.4390	127.9753	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	59.3216	68.8656	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	444.9780	468.7015	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	337.8675	357.7002	0.0000	0.0000	0	0.00
			<u>99,880</u>					<u>0.00</u>	<u>0.00</u>
									<u>1163288.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>130,233</b>					<b>138.00</b>	<b>2,678,620.80</b>
									<b>6109745.00</b>
									<b>73821624863.10</b>
<b>Future</b>									
Sep 2015	ZAJY	Future	24	0.1042	0.1048	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1060	0.1066	0.0000	0.0000	0	0.00
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>
									<u>669103.00</u>
									<u>6843102441.20</u>
		<b>Total</b>	<b>4,322</b>					<b>0.00</b>	<b>0.00</b>
									<b>669103.00</b>
									<b>6843102441.20</b>
<b>Future</b>									
Sep 2015	ZAKS	Future	13	0.1238	0.1253	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1231	0.1252	0.0000	0.0000	0	0.00
			<u>1,883</u>					<u>0.00</u>	<u>0.00</u>
									<u>5714.00</u>
									<u>71228520.00</u>
		<b>Total</b>	<b>1,883</b>					<b>0.00</b>	<b>0.00</b>
									<b>5714.00</b>
									<b>71228520.00</b>
<b>Future</b>									
Sep 2015	ZANN	Future	27,500	0.0598	0.0595	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	86,700	0.0562	0.0562	0.0000	0.0000	0	0.00
			<u>114,200</u>					<u>0.00</u>	<u>0.00</u>
									<u>883387.00</u>
									<u>4948480040.00</u>
		<b>Total</b>	<b>114,200</b>					<b>0.00</b>	<b>0.00</b>
									<b>883387.00</b>
									<b>4948480040.00</b>
<b>Future</b>									
Sep 2015	ZAUM	Future	832	12.6412	12.6837	12.6728	12.5924	46	58,125,320.00
Dec 2015	ZAUM	Future	94	12.8385	12.8824	0.0000	0.0000	0	0.00
Mar 2016	ZAUM	Future	59	13.0513	13.0975	0.0000	0.0000	0	0.00
			<u>985</u>					<u>46.00</u>	<u>58,125,320.00</u>
									<u>93692.00</u>
									<u>93471981730.00</u>
		<b>Total</b>	<b>985</b>					<b>46.00</b>	<b>58,125,320.00</b>
									<b>98215.00</b>
									<b>93471981730.00</b>
<b>Future</b>									
Sep 2015	ZAUS	Future	554,494	12.6412	12.6837	12.6816	12.5900	27,374	345,850,402.00

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Dec 2015	ZAUS	Future	139,138	12.8385	12.8824	12.8280	12.7904	1,278	16,382,211.00
Mar 2016	ZAUS	Future	10,878	13.0513	13.0975	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	5,470	13.2621	13.3116	0.0000	0.0000	0	0.00
			<u>709,980</u>					<u>28,652.00</u>	<u>362,232,613.00</u>
									<u>89852961.00</u>
									<u>887793781553.00</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	1.3922	1.4440	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2042.7291	2085.2801	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	3.7534	3.7483	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1645.1365	1687.6245	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	3.9365	3.9245	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1477.1099	1519.5076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	6.3509	6.2256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	6.9918	6.8313	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	7.8859	7.6741	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	14.4521	13.2810	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	16.4942	15.2287	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1061.2253	1102.3088	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	20.0253	18.6088	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	21.3395	19.8689	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	31.8114	29.9541	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	36.8599	34.8321	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	705.4125	745.0308	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	64.2125	61.3308	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	673.8544	711.8949	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.06 Call	0	658.3589	695.8741	0.0000	0.0000	3,717	0.00
Sep 2015	ZAUS	12.08 Call	12,000	643.0552	680.3462	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	627.9495	665.0090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	86.7495	81.3090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	605.6655	642.3669	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	555.4691	591.2846	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	534.7479	570.1628	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	147.0926	139.0257	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	185.4211	175.8470	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	403.5149	435.8051	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	220.1028	209.2428	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	370.5322	401.8380	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	319.9871	349.5828	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	310.5312	339.7752	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	288.5322	316.1847	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	257.7200	282.6881	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	208.1541	229.9540	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	180.4118	200.2213	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Sep 2015	ZAUS	13.00 Put	501	539.2118	516.5213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	165.5721	184.2413	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	163.2223	181.7055	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	156.3725	174.3072	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	145.6043	162.6479	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	735.1072	707.9733	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	121.0548	135.9449	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	102.9233	115.6759	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	48.3995	55.0509	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	34.0598	38.7805	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	28.8481	32.8370	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	25.1128	28.5676	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1910.3277	1954.1198	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	21.8277	21.7198	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1862.2818	1906.0229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1671.8384	1715.2954	0.0000	0.0000	400	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1484.8315	1527.8389	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	65.1971	62.2572	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	66.5047	63.5131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	87.0558	83.3034	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	95.4853	91.4295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	114.2177	109.4998	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	135.6099	130.1587	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	898.3547	935.9948	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	861.6026	898.8096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	854.3471	891.4640	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	181.4246	174.4619	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	825.6422	862.3831	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	337.3373	322.8040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	610.7181	639.9586	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	605.6360	634.7504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	595.5797	624.4419	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	462.7019	486.9285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	426.6018	449.5482	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	393.4902	415.2094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	363.1580	383.7035	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	340.7557	360.4002	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	310.0125	328.3748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	300.4806	318.4315	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	13.50 Call	13,737	286.8080	304.1587	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	254.1252	269.8386	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	154.1553	164.6896	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	14.84 Call	8,200	114.6402	122.7433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	106.2040	113.7640	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	104.3838	111.8231	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	79.5582	82.2673	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	50.1147	49.4266	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	94.7638	92.6549	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	130.7490	124.8374	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	137.0419	130.8945	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	154.8747	148.1394	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	164.3752	157.3381	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	206.4337	198.1159	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	393.8993	412.0442	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	327.4808	343.3743	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	285.9894	300.6463	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	180.2663	188.0843	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	171.3367	178.8750	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	25.7040	30.0776	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	246.0053	239.7226	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	400.1411	416.6616	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	209.5562	201.0732	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	241.2527	247.7332	0.0000	0.0000	0	0.00		
			<u>1,417,748</u>					<u>4,317.00</u>	<u>0.00</u>	<u>17518077.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,127,728</b>					<b>32,969.00</b>	<b>362,232,613.00</b>	<b>107371038.00</b>	<b>887793781553.00</b>
<b>Future</b>											
Sep 2015	ZAZW	Future	130	1.5839	1.6011	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>	<u>1671324.00</u>
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>	<b>1671324.00</b>
		<b>Grand Total</b>	<b>2,727,173</b>					<b>46,219.00</b>	<b>464384600.30</b>	<b>144,396,097</b>	<b>1,243,465,732,500.90</b>