



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	151.8619	135.5289	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>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18 980.00</b>	<b>3 036 800.00</b>
<b>Future</b>											
Aug 2015	CAGI	Future	10,000	81.0194	83.3701	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>685 000.00</u>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>685 000.00</b>
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	49.1370	50.4812	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1134.6370	1151.3812	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	102.4601	103.5425	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1166.1601	1183.0425	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	298.5510	300.4107	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	284.2392	286.2035	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>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1 000.00</b>	<b>0.00</b>
<b>Future</b>											
Jul 2015	DANZ	Future	8,000	8.2249	8.2799	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>708 120.00</u>	<u>5 332 078 852.00</u>
<b>Option</b>											
Jul 2015	DANZ	8.39 Put	8,000	178.4030	135.8776	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>440 000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1 148 120.00</b>	<b>5 332 078 852.00</b>
<b>Future</b>											
Jul 2015	DAUS	Future	2,491	12.4141	12.3554	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>		
Jul 2015	DAUS	Future	2,424	12.4224	12.3638	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.4331	12.3744	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.4630	12.4041	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.4908	12.4318	0.0000	0.0000	37	461,896.90		
Aug 2015	DAUS	Future	250	12.4951	12.4360	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.5036	12.4445	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.5249	12.4658	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.5639	12.5045	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.6298	12.5700	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.6925	12.6320	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.7216	12.6608	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.7507	12.6896	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.8021	12.7405	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.9324	12.8698	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1381	13.0744	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	13.5390	13.4775	0.0000	0.0000	0	0.00		
			<u>12,820</u>					<u>37.00</u>	<u>461,896.90</u>	<u>3 209 374.00</u>	<u>31 896 360 696.10</u>

**Option**

Jul 2015	DAUS	12.50 Call	10,000	55.2267	47.1590	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.0027	0.0912	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.1559	0.3311	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	38.6819	33.8846	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	12.6355	11.2984	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	549.5355	606.8984	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.1559	0.0847	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	57.5200	52.5529	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	674.6200	728.6529	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.5781	0.7789	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	1.8647	2.4991	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	79.4926	72.1598	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0151	0.0197	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	2.7513	3.2447	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	6.4236	7.4108	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	12.7233	15.4012	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	105.3745	98.3289	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	43.5571	40.4843	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	7.3942	6.0397	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	6.6838	7.5606	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	13.9607	15.7411	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	129.1672	121.0955	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	18.5070	16.1597	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Nov 2015	DAUS	10.80 Put	300	11.1572	12.5959	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	11.15 Put	250	21.6229	24.1145	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	13.85 Call	250	143.3919	135.9241	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	17.45 Call	300	22.0507	19.6683	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	10.80 Put	300	15.7099	16.5149	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	11.15 Put	250	28.5663	30.9107	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	14.15 Call	250	151.4923	144.8501	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	17.87 Call	300	26.3029	23.0129	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	11.80 Put	250	108.0988	120.1327	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	12.97 Call	4,600	464.7294	446.1849	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	13.11 Call	3,600	419.7207	403.2453	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	14.48 Call	250	174.0257	168.3503	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.60 Put	1,000	81.3597	91.7831	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	15.40 Call	1,000	126.9958	125.9320	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.80 Put	250	118.6146	133.4289	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	14.84 Call	250	182.1636	178.1306	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	11.80 Put	250	126.3567	143.9768	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	15.25 Call	250	192.8434	190.0665	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	11.80 Put	250	132.9533	151.8107	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	15.66 Call	250	200.5813	203.0860	0.0000	0.0000	0	0.00			
May 2016	DAUS	11.80 Put	250	140.3717	158.2885	0.0000	0.0000	0	0.00			
May 2016	DAUS	16.13 Call	250	233.9346	232.5294	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	12.20 Put	1,000	250.8611	274.7271	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	15.45 Call	1,000	275.5550	269.3267	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	11.80 Put	250	150.2872	163.0809	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	16.62 Call	250	266.0658	269.5224	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	11.80 Put	250	159.1109	174.3486	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	17.13 Call	250	300.6497	297.2898	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	11.80 Put	250	168.1304	185.8153	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.70 Call	250	284.4823	275.4170	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	11.80 Put	250	177.9444	193.9230	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.25 Call	250	262.9956	254.9983	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	11.80 Put	250	187.4406	201.7733	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	18.77 Call	250	247.2335	235.5772	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	11.80 Put	250	194.5034	210.9449	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	19.40 Call	250	224.6790	218.7066	0.0000	0.0000	0	0.00			
			<u>52,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5 305 769.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>65,520</b>					<b>37.00</b>	<b>461,896.90</b>	<b>8 515 143.00</b>	<b>31 896 360 696.10</b>	
<b>Future</b>												
	Sep 2015	EUUS	Future	700	1.0968	1.1007	1.0992	1.0992	1	10,992.00		
			<u>700</u>						<u>1.00</u>	<u>10,992.00</u>	<u>110 285.00</u>	<u>1 267 161 951.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>700</b>					<b>1.00</b>	<b>10,992.00</b>	110 285.00	1 267 161 951.00
<b>Future</b>											
Sep 2015	ZAAD	Future	2,592	9.2479	9.2606	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,511	9.3488	9.3609	9.4028	9.3682	1,000	9,384,150.00		
Mar 2016	ZAAD	Future	1,875	9.4610	9.4718	9.5249	9.5017	500	4,756,650.00		
			<u>12,978</u>					<u>1,500.00</u>	<u>14,140,800.00</u>	<u>2 600 907.00</u>	<u>20 745 343 595.20</u>
<b>Total</b>			<b>12,978</b>					<b>1,500.00</b>	<b>14,140,800.00</b>	2 631 481.00	20 745 343 595.20
<b>Future</b>											
Sep 2015	ZAEU	Future	32,717	13.7465	13.7311	13.7993	13.7550	60	827,270.00		
Dec 2015	ZAEU	Future	35,312	13.9804	13.9633	14.0399	13.9637	2,752	38,577,654.40		
Mar 2016	ZAEU	Future	3,200	14.2411	14.2218	14.2727	14.2721	500	7,136,200.00		
			<u>71,229</u>					<u>3,312.00</u>	<u>46,541,124.40</u>	<u>6 903 468.00</u>	<u>87 296 299 120.50</u>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	3.1066	3.3710	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	12.4668	13.9212	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	23.9387	26.2900	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	25.4909	27.9502	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	32.6256	35.5566	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	83.3903	84.2461	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	57.4422	58.7920	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	35.8103	36.9842	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	97.7217	102.9745	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	398.4616	413.2048	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	61.0224	61.8690	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	565.8344	580.9491	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	392.5084	394.5518	0.0000	0.0000	0	0.00		
			<u>132,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3 199 231.00</u>	<u>0.00</u>
<b>Total</b>			<b>203,269</b>					<b>3,312.00</b>	<b>46,541,124.40</b>	10 102 699.00	87 296 299 120.50
<b>Future</b>											
Sep 2015	ZAFR	Future	1,582	13.1799	13.2046	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.4325	13.4561	0.0000	0.0000	0	0.00		
			<u>8,770</u>					<u>0.00</u>	<u>0.00</u>	<u>463 153.00</u>	<u>4 340 483 065.50</u>
<b>Total</b>			<b>8,770</b>					<b>0.00</b>	<b>0.00</b>	463 153.00	4 340 483 065.50
<b>Future</b>											
Sep 2015	ZAGB	Future	27,444	19.5611	19.4073	19.5978	19.5276	312	6,100,854.40		
Dec 2015	ZAGB	Future	4,208	19.8517	19.6959	19.8556	19.7797	1,800	35,696,720.00		
Mar 2016	ZAGB	Future	405	20.1685	20.0100	20.2031	20.1577	800	16,139,340.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			32,057					2,912.00	57,936,914.40	4 952 377.00	73 938 679 988.20	
<b>Option</b>												
	Sep 2015	ZAGB	18.00 Put	16,500	20.4413	26.3780	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	23.1759	31.2321	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	31.5508	50.4620	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	90.5106	75.9671	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	47.1485	56.5750	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	414.8509	373.9412	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	304.9570	275.4661	0.0000	0.0000	0	0.00		
			99,880					0.00	0.00	1 163 288.00	0.00	
	<b>Total</b>		<b>131,937</b>					<b>2,912.00</b>	<b>57,936,914.40</b>	<b>6 115 665.00</b>	<b>73 938 679 988.20</b>	
<b>Future</b>												
	Sep 2015	ZAJY	Future	24	0.1012	0.1011	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1029	0.1029	0.0000	0.0000	0	0.00		
			4,322					0.00	0.00	669 103.00	6 843 102 441.20	
	<b>Total</b>		<b>4,322</b>					<b>0.00</b>	<b>0.00</b>	<b>669 103.00</b>	<b>6 843 102 441.20</b>	
<b>Future</b>												
	Sep 2015	ZAKS	Future	13	0.1214	0.1200	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1205	0.1198	0.0000	0.0000	0	0.00		
			1,883					0.00	0.00	5 714.00	71 228 520.00	
	<b>Total</b>		<b>1,883</b>					<b>0.00</b>	<b>0.00</b>	<b>5 714.00</b>	<b>71 228 520.00</b>	
<b>Future</b>												
	Sep 2015	ZANN	Future	27,500	0.0600	0.0593	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0558	0.0554	0.0000	0.0000	0	0.00		
			114,200					0.00	0.00	883 387.00	4 948 480 040.00	
	<b>Total</b>		<b>114,200</b>					<b>0.00</b>	<b>0.00</b>	<b>883 387.00</b>	<b>4 948 480 040.00</b>	
<b>Future</b>												
	Sep 2015	ZAUM	Future	867	12.5335	12.4744	12.5079	12.4730	57	71,234,930.00		
	Dec 2015	ZAUM	Future	55	12.7283	12.6674	12.7045	12.6904	40	50,790,540.00		
	Mar 2016	ZAUM	Future	87	12.9392	12.8764	12.9820	12.9005	20	25,866,260.00		
			1,009						117.00	147,891,730.00	94 056.00	93 931 657 480.00
	<b>Total</b>		<b>1,009</b>						<b>117.00</b>	<b>147,891,730.00</b>	<b>98 579.00</b>	<b>93 931 657 480.00</b>
<b>Future</b>												
	Sep 2015	ZAUS	Future	557,142	12.5335	12.4744	12.5800	12.4691	38,325	479,792,900.60		
	Dec 2015	ZAUS	Future	142,411	12.7283	12.6674	12.7054	12.6904	7,000	88,950,850.00		
	Mar 2016	ZAUS	Future	12,763	12.9392	12.8764	12.9588	12.9005	1,000	12,929,650.00		

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Jun 2016	ZAUS	Future	5,970	13.1474	13.0836	13.1695	13.1640	1,000	13,166,750.00
			<u>718,286</u>					<u>47,325.00</u>	<u>594,840,150.60</u>
									<u>90 010 111.00</u>
									<u>889 773 050 405.30</u>
Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.8068	1.0079	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1934.3913	1875.5062	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	2.3377	2.7450	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1535.9620	1477.2834	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	2.4620	2.8834	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1367.3402	1308.8072	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	4.1573	4.7555	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	4.6226	5.5360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	5.2817	6.6770	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	11.1182	14.1934	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	12.7696	16.2853	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	949.1659	894.3402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	15.6659	19.9402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	16.7560	21.3108	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	25.6613	32.4212	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	0	30.0766	37.8773	0.0000	0.0000	5,000	0.00
Sep 2015	ZAUS	12.00 Call	13,700	592.4560	548.4888	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	58.9560	74.0888	0.0000	0.0000	7,000	0.00
Sep 2015	ZAUS	12.04 Call	1,139	561.0722	518.4882	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	530.5580	489.3998	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	515.6376	475.2061	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	82.1376	100.8061	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	493.6923	454.3659	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	444.5727	407.8811	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	424.4432	388.8944	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	0	146.1816	172.4211	0.0000	0.0000	3,000	0.00
Sep 2015	ZAUS	12.40 Put	0	187.7081	217.7633	0.0000	0.0000	4,000	0.00
Sep 2015	ZAUS	12.44 Call	10,000	299.6359	272.0907	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	225.5984	259.9962	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	269.2143	246.1521	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	226.0115	208.4952	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	218.5911	201.6435	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	201.0401	185.4394	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	175.7661	162.1026	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	136.6087	125.9211	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	115.5848	106.4747	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	582.0848	632.0747	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	104.6261	96.4156	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	102.9085	94.9109	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	13.10 Call	20,000	97.9370	90.5527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	90.2165	83.7815	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	793.5089	847.4997	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	73.5771	68.7224	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	61.5320	57.5491	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	27.0252	25.1584	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	18.5247	17.2849	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	15.5374	14.5098	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	13.4336	12.5520	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1796.5818	1737.8988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	18.2818	20.4988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1748.2775	1689.7524	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1556.6841	1498.9045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1368.3822	1311.5755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	59.6420	67.2411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	60.8612	68.6116	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	80.1902	90.2797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	88.1931	99.2193	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	106.1206	119.1757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	126.8146	142.1180	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	782.0130	742.0441	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	748.4758	709.8855	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	741.8958	703.5812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	180.5593	203.6967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	715.9887	678.7843	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	344.7142	378.1846	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	508.1364	480.9638	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	503.2950	476.3784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	493.7337	467.3289	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	374.5906	355.9430	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	342.7666	325.8003	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	313.9278	298.4836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	287.8119	273.7469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	268.7204	255.6572	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	242.9502	231.3565	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	235.0979	223.9001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	223.8960	213.2657	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	197.1273	187.8355	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	117.3428	111.7841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	87.0647	82.8977	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	80.7052	76.8208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	79.3366	75.5128	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAUS	15.80 Call	53,000	65.7029	63.4284	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.05 Put	1,500	43.4835	48.0939	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	84.1401	92.7340	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	123.2462	139.6211	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	129.4110	146.2371	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	146.9395	164.9808	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	156.3159	174.9712	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	198.0906	219.2286	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	326.4991	318.5432	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	269.3427	263.0222	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	233.9424	229.0159	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	151.1100	155.9599	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	146.3502	151.8232	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	18.4131	17.2571	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	239.4255	263.0612	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	342.4520	333.4402	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	192.9138	208.7812	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	201.6572	196.4180	0.0000	0.0000	0	0.00	
			<u>1,399,048</u>					<u>19,000.00</u>	<u>0.00</u>	<u>17 537 377.00</u>
		<b>Total</b>	<b>2,117,334</b>					<b>66,325.00</b>	<b>594,840,150.60</b>	<b>107 547 488.00</b>
										<b>889 773 050 405.30</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.5504	1.5504	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>
										<b>1 671 324.00</b>
		<b>Grand Total</b>	<b>2,718,052</b>					<b>74,204.00</b>	<b>861 823 608.30</b>	<b>144,634,851</b>
										<b>1,246,465,509,005.90</b>