



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	229.7078	286.2656	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18980.00	3036800.00
		Total	24,000					0.00	0.00	18980.00	3036800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	38.6922	55.7783	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	989.1922	888.6783	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	101.1051	127.8408	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1028.2051	936.8408	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	331.3724	377.9190	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	314.4551	358.9011	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1000.00	0.00
		Total	6,000					0.00	0.00	1000.00	0.00
Future											
Aug 2015	DANZ	Future	8,000	8.3190	8.3403	0.0000	0.0000	8,000	66,689,600.00		
			8,000					8,000.00	66,689,600.00	732120.00	5532998852.00
Option											
Aug 2015	DANZ	8.40 Put	8,000	99.2190	92.4001	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	448000.00	0.00
		Total	16,000					8,000.00	66,689,600.00	1180120.00	5532998852.00
Future											
Aug 2015	DAUS	Future	750	12.6129	12.7493	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.6130	12.7515	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.6394	12.7781	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.6438	12.7826	0.0000	0.0000	12,000	151,827,600.00		
Aug 2015	DAUS	Future	600	12.6526	12.7915	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.6746	12.8139	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.7146	12.8542	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	Future	235	12.7480	12.8820	0.0000	0.0000	235	3,027,270.00		
Oct 2015	DAUS	Future	250	12.7814	12.9218	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.8450	12.9862	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.8751	13.0168	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.9052	13.0473	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.9584	13.1013	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.0930	13.2380	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.3032	13.4522	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.5379	13.6777	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.7599	13.8663	0.0000	0.0000	0	0.00		
			<u>9,881</u>					<u>12,235.00</u>	<u>154,854,870.00</u>	<u>3247865.00</u>	<u>32383914830.90</u>

Option

Aug 2015	DAUS	12.50 Call	201	155.7133	0.0000	0.0000	0.0000	402	0.00
Aug 2015	DAUS	13.11 Call	3,600	31.5231	61.9800	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	499.9231	391.5800	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1040	0.0703	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.3679	0.2758	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	161.0117	255.7205	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	54.1345	98.5187	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.2637	0.4585	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.6864	0.7425	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	1.6257	1.5778	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	3.1057	2.7867	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	98.7238	139.2980	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	32.2264	46.1432	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	1.2703	2.5732	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.9678	2.7208	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	6.2610	5.7816	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	126.8375	164.1991	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	11.9745	15.8946	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	385.7749	0.0000	0.0000	0.0000	300	0.00
Nov 2015	DAUS	10.80 Put	300	6.4526	5.8797	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	12.6105	11.6706	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	145.9423	180.3588	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	18.4278	24.7572	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	10.6508	8.6409	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	19.4793	16.7791	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	157.5098	188.7440	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	22.7840	30.2336	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	81.9868	71.3780	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	522.3833	603.7695	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	469.6617	543.3172	0.0000	0.0000	0	0.00

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Jan 2016	DAUS	14.48 Call	250	184.4715	214.7811	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	65.4469	59.4017	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	130.6974	149.9058	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	93.5644	83.7897	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	193.9859	222.1148	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	105.0715	95.6311	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	205.9147	232.7325	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	115.2089	105.2531	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	212.3405	237.5872	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	126.2857	116.6481	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	234.5459	248.8603	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	216.3046	190.5513	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	295.2865	328.5043	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	136.0012	128.0377	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	269.0824	284.6492	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	144.3637	136.6684	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	302.7185	322.8301	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	154.5581	147.3411	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	318.6345	353.2516	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	163.4507	157.0163	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	298.8389	334.2733	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	171.5721	164.3436	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	284.3459	315.5567	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	177.5482	170.3987	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	262.2237	290.8270	0.0000	0.0000	0	0.00		
			<u>44,901</u>					<u>702.00</u>	<u>0.00</u>	<u>5333471.00</u>	<u>0.00</u>
Total			54,782					12,937.00	154,854,870.00	8581336.00	32383914830.90
Future	Sep 2015	EUUS	Future	510	1.0944	1.0917	0.0000	0.0000	0	0.00	
			<u>510</u>					<u>0.00</u>	<u>0.00</u>	<u>123024.00</u>	<u>1405386429.00</u>
Total			510					0.00	0.00	123024.00	1405386429.00
Future	Sep 2015	ZAAD	Future	2,444	9.3634	9.3993	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	8,541	9.4670	9.5036	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,925	9.5857	9.6225	9.6434	9.6302	500	4,815,760.00		
			<u>12,910</u>					<u>500.00</u>	<u>4,815,760.00</u>	<u>2616016.00</u>	<u>20886534770.40</u>
Total			12,910					500.00	4,815,760.00	2646590.00	20886534770.40
Future	Sep 2015	ZAEU	Future	34,879	13.8809	13.9984	14.0124	13.8619	2,029	28,333,449.20	

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Dec 2015	ZAEU	Future	38,272	14.1196	14.2388	14.2425	14.1197	2,025	28,765,647.50	
Mar 2016	ZAEU	Future	3,200	14.3896	14.5113	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	Future	250	14.6609	14.7855	14.7823	14.7823	250	3,695,575.00	
			<u>76,601</u>					<u>4,304.00</u>	<u>60,794,671.70</u>	<u>6930667.00</u>
										<u>87675425446.90</u>
Option										
Sep 2015	ZAEU	12.26 Put	26,000	0.8754	0.8048	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	4.2661	3.7102	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	8.4802	7.3902	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	9.0768	7.9084	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	11.8955	10.3485	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	74.0543	109.3847	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	44.9199	68.7037	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	24.0514	37.1608	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	75.5910	66.6914	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	326.7163	288.5153	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	58.4189	69.0596	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	110.4126	99.2679	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	138.3414	124.6926	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	331.4764	296.0730	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	415.5486	373.9724	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	444.3282	495.4570	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	405.4371	452.5391	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	219.3782	245.1878	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	203.1449	226.9682	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	502.4323	456.1201	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	427.8452	465.6562	0.0000	0.0000	0	0.00	
			<u>288,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3405231.00</u>
			Total	364,641				4,304.00	60,794,671.70	10335898.00
										87675425446.90
Future										
Sep 2015	ZAFR	Future	1,551	12.9165	13.0765	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,229	13.1608	13.3240	0.0000	0.0000	0	0.00	
			<u>8,780</u>					<u>0.00</u>	<u>0.00</u>	<u>463425.00</u>
			Total	8,780				0.00	0.00	463425.00
										4344104028.00
Future										
Sep 2015	ZAGB	Future	26,817	19.6173	19.8744	19.8909	19.6254	1,943	38,544,995.00	
Dec 2015	ZAGB	Future	6,040	19.9158	20.1756	20.1748	19.9225	1,067	21,396,447.00	
Mar 2016	ZAGB	Future	1,042	20.2471	20.5109	20.4827	20.4827	2	40,965.40	
			<u>33,899</u>					<u>3,012.00</u>	<u>59,982,407.40</u>	<u>4979365.00</u>
										<u>74474033482.60</u>
Option										

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Sep 2015	ZAGB	18.00 Put	16,500	8.6131	6.2891	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	10.7890	7.6135	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	18.1831	11.8764	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	53.5322	92.5351	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	40.1954	33.0196	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	835.0402	1019.9633	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	410.7053	519.7982	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	296.1096	379.3334	0.0000	0.0000	0	0.00
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>
		Total	134,479					3,012.00	59,982,407.40
									6143353.00
									74474033482.60
Future									
Sep 2015	ZAJY	Future	24	0.1020	0.1028	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1038	0.1046	0.0000	0.0000	0	0.00
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>
		Total	4,322					0.00	0.00
									669103.00
									6843102441.20
Future									
Sep 2015	ZAKS	Future	13	0.1246	0.1260	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,960	0.1240	0.1245	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
									5804.00
									72302220.00
Future									
Sep 2015	ZANN	Future	17,500	0.0629	0.0638	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	76,700	0.0596	0.0606	0.0000	0.0000	0	0.00
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>
		Total	94,200					0.00	0.00
									913387.00
									5125880040.00
Future									
Sep 2015	ZAUM	Future	1,266	12.6834	12.8228	12.8396	12.6800	84	107,463,960.00
Dec 2015	ZAUM	Future	267	12.8820	13.0238	13.0398	12.8829	45	58,361,550.00
Mar 2016	ZAUM	Future	155	13.0999	13.2451	13.2423	13.2140	9	11,903,920.00
Jun 2016	ZAUM	Future	7	13.3126	13.4619	0.0000	0.0000	0	0.00
			<u>1,695</u>					<u>138.00</u>	<u>177,729,430.00</u>
		Total	1,695					138.00	177,729,430.00
									102193.00
									98557540410.00
Future									
Sep 2015	ZAUS	Future	519,991	12.6834	12.8228	12.8625	12.6775	62,292	797,117,581.00
Dec 2015	ZAUS	Future	157,388	12.8820	13.0238	13.0648	12.9473	5,804	75,163,537.30
Mar 2016	ZAUS	Future	16,253	13.0999	13.2451	13.2487	13.2065	1,085	14,348,777.00

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Jun 2016	ZAUS	Future	7,271	13.3126	13.4619	13.4665	13.4283	1,000	13,447,400.00
			<u>700,903</u>					<u>70,181.00</u>	<u>900,077,295.30</u>
									<u>90937038.00</u>
									<u>901610711927.90</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.0742	0.0954	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2083.4873	2222.9100	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.4012	0.4229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1683.8344	1823.2538	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.4344	0.4538	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1514.2502	1653.6256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.9563	0.9172	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	1.1184	1.0554	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	1.3593	1.2574	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	3.0077	2.6137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	3.4609	2.9909	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1087.6719	1226.4602	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	4.2719	3.6602	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	4.5823	3.9148	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	7.2263	6.0540	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	700.6348	836.6779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	17.2348	13.8779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	663.1762	798.6238	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	627.2199	760.8321	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	609.6751	742.0449	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	26.2751	19.2449	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	583.7189	714.0125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	524.9869	651.3271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	41.5869	28.5271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	500.6685	625.3886	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	55.7032	38.6727	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.39 Put	201	87.4241	62.0570	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	347.0914	457.1182	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	118.0613	85.2831	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	309.1081	413.9637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	303.0459	407.0071	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	279.5788	379.8645	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	251.9975	347.5145	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	241.5114	335.0748	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	216.6463	305.2368	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.70 Call	4,810	202.6442	288.2061	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	182.8997	261.2769	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	164.9258	236.1556	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	145.5296	210.7681	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	12.90 Call	3,000	133.8234	195.2178	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	108.4074	160.8038	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	425.0074	338.0038	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	95.5144	142.9648	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	93.5191	140.1819	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	87.7847	132.1385	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	79.0110	119.7152	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	64.0686	98.2116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	630.6686	525.4116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	60.1865	92.5450	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	47.1887	73.0010	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	15.7969	24.9786	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	8.9821	14.8422	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	6.8606	11.4460	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	5.4719	9.1971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1943.9366	2084.6539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	11.9366	10.8539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1895.0586	2035.6807	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1700.6636	1840.7987	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1508.5726	1647.9884	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	37.6838	34.2215	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	38.5890	34.8149	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	53.2483	45.4541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	59.4628	50.7567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	73.6313	62.8636	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	90.3402	77.1723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	891.8526	1017.7311	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	852.7438	977.1040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	845.0163	969.0623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	127.6578	109.2643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	814.4297	937.1795	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	262.2437	221.2430	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	578.7126	678.9767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	573.2267	672.9515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	562.3787	661.0241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	419.2785	501.4749	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	381.7705	456.0728	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	347.7388	416.7632	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	316.9192	380.8981	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	294.3939	354.5220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	263.8536	318.5266	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	254.4772	307.4184	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.50 Call	13,737	241.1122	291.5421	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	209.5707	253.5101	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.00 Call	1,000	157.8135	191.1616	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	118.1811	143.1662	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	84.3462	101.9127	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	77.3566	93.3485	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	75.8583	91.5129	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	53.3303	61.1965	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	36.1668	33.7733	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	71.6173	66.0794	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	76.5011	70.5032	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	99.1585	90.9771	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	104.3383	94.4673	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	119.1948	104.3648	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	127.1802	109.6513	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	137.7021	119.0384	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	163.0408	141.7499	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	202.6947	177.5034	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	854.2680	958.6048	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	394.5895	342.4039	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	699.5431	625.4592	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	451.2670	511.9152	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	398.3091	452.2257	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	359.2207	407.8331	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	309.6044	351.3910	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	293.6050	333.1281	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	253.4729	288.4387	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	151.1115	168.4640	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	142.9177	150.7151	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	19.8482	24.8047	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	207.0854	182.6548	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	371.1870	412.7737	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	177.3965	173.9818	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	238.5631	260.7570	0.0000	0.0000	0	0.00		
			<u>1,657,862</u>					<u>0.00</u>	<u>0.00</u>	<u>17930441.00</u>	<u>0.00</u>
	Total		2,358,765					70,181.00	900,077,295.30	108867479.00	901610711927.90
Future											
	Sep 2015	ZAZW	Future	130	1.5926	1.6087	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>
	Total		130					0.00	0.00	203.00	1671324.00

<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>
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Grand Total		3,083,187					99,072.00	1424944034.40	146,385,746	1,264,993,517,729.80
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