



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	410.9931	419.2830	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18980.00	3036800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18980.00	3036800.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	123.8022	80.6947	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	435.3022	533.7947	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	236.9973	181.9637	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	520.5973	608.9637	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	581.8040	496.3675	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	551.9029	470.7018	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	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>											
Sep 2015	DANZ	8.40 Put	8,000	24.4094	40.8096	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	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>											
Aug 2015	DAUS	Future	98	12.9169	12.9507	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.9213	12.9552	0.0000	0.0000	12,000	155,551,200.00		
Aug 2015	DAUS	Future	600	12.9301	12.9642	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.9528	12.9870	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	12.9935	13.0278	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.0274	13.0617	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.0615	13.0959	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.1265	13.1608	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.1579	13.1918	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.1893	13.2229	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>
Jan 2016	DAUS	Future	1,150	13.2448	13.2778	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.3842	13.4162	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.5988	13.6314	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.8412	13.8721	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.0649	14.0968	0.0000	0.0000	0	0.00
			<u>20,881</u>					<u>12,000.00</u>	<u>155,551,200.00</u>
									<u>3295539.00</u>
									<u>32995883450.40</u>
<b>Option</b>									
Aug 2015	DAUS	13.11 Call	3,600	28.3299	36.7752	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	219.2299	193.8752	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	317.3263	349.6155	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	73.1982	90.4428	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1491	0.1353	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.02 Call	3,000	100.2078	0.0000	0.0000	0.0000	3,000	0.00
Sep 2015	DAUS	13.03 Call	3,000	96.7547	0.0000	0.0000	0.0000	6,000	0.00
Sep 2015	DAUS	12.98 Call	4,000	196.7869	203.2044	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	188.4208	193.4730	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.2383	0.1385	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.6421	0.4229	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	1.3243	0.9466	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	144.4027	145.4699	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	38.9460	37.6103	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0850	0.0863	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.5580	1.1367	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	3.3187	2.4493	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	173.2361	172.7240	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	14.8242	12.9363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	543.4212	554.6974	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	365.8743	365.7377	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	361.9938	361.4449	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	3.8899	2.9409	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	7.9165	6.0062	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	195.2813	190.1397	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	25.5946	23.1585	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	6.6967	5.3667	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	12.9184	10.2412	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	205.2907	197.6851	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	32.4184	29.1796	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	58.6902	47.2627	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	676.7933	673.5658	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	609.3381	603.8411	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jan 2016	DAUS	14.48 Call	250	234.5631	223.9129	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	49.9643	40.3279	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	161.1845	151.1526	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	71.6644	59.2738	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	242.2222	229.8714	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	85.9882	71.1591	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	254.8676	239.2712	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	97.1049	81.5854	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	260.8037	242.5061	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	108.5780	91.5628	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	269.2843	248.6983	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	171.4538	147.0072	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	359.7244	337.5093	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	120.4973	100.5135	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	293.6884	272.6661	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	129.7584	108.3306	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	329.8363	304.7301	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	338.0207	299.5970	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	478.9074	455.1702	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	138.0106	114.5735	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	366.3859	343.6824	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	146.4568	123.7287	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	375.2029	351.6780	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	153.4244	129.9075	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	355.8935	333.5451	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	158.8193	135.6359	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	330.9028	309.2312	0.0000	0.0000	0	0.00		
			<u>79,200</u>					<u>9,000.00</u>	<u>0.00</u>	<u>5376971.00</u>	<u>0.00</u>
<b>Total</b>			<b>100,081</b>					<b>21,000.00</b>	<b>155,551,200.00</b>	<b>8672510.00</b>	<b>32995883450.40</b>
<b>Future</b>											
Sep 2015	EUUS	Future	516	1.1202	1.1062	0.0000	0.0000	0	0.00		
Dec 2015	EUUS	Future	3,337	1.1219	1.1080	0.0000	0.0000	1,941	21,778,020.00		
			<u>3,853</u>					<u>1,941.00</u>	<u>21,778,020.00</u>	<u>148250.00</u>	<u>1685470316.00</u>
<b>Total</b>			<b>3,853</b>					<b>1,941.00</b>	<b>21,778,020.00</b>	<b>148250.00</b>	<b>1685470316.00</b>
<b>Future</b>											
Sep 2015	ZAAD	Future	2,330	9.5061	9.5112	9.4924	9.4835	22	208,734.90		
Dec 2015	ZAAD	Future	8,883	9.6098	9.6136	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,975	9.7319	9.7341	0.0000	0.0000	0	0.00		
			<u>13,188</u>					<u>22.00</u>	<u>208,734.90</u>	<u>2618565.00</u>	<u>20910741680.10</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>13,188</b>					<b>22.00</b>	<b>208,734.90</b>	2649139.00	20910741680.10
<b>Future</b>											
Sep 2015	ZAEU	Future	35,174	14.5199	14.3766	14.5551	14.4500	1,924	27,940,762.40		
Dec 2015	ZAEU	Future	43,531	14.7693	14.6242	14.8210	14.7425	1,550	22,938,487.00		
Mar 2016	ZAEU	Future	3,550	15.0521	14.9029	15.0961	15.0435	600	9,047,975.00		
Jun 2016	ZAEU	Future	250	15.3323	15.1821	0.0000	0.0000	0	0.00		
			<b>82,505</b>					<b>4,074.00</b>	<b>59,927,224.40</b>	<b>6949808.00</b>	<b>87951955454.90</b>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	0.0811	0.0831	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	0.3938	0.4134	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	0.8065	0.8636	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	0.8664	0.9297	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	1.1533	1.2264	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	0	277.3752	188.5760	0.0000	0.0000	6,000	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	168.5670	109.2893	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	81.9473	49.5933	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	27.8449	28.7440	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	124.5511	142.6122	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	244.1721	282.7179	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.29 Call	6,000	288.9794	0.0000	0.0000	0.0000	12,000	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	105.0194	83.3408	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	59.8398	61.3687	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	71.7477	73.8975	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	164.3916	178.5917	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	207.0719	224.6361	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	720.0586	626.5259	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	656.2138	570.4526	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	348.0581	297.9882	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	321.2324	274.7539	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	281.0056	298.5754	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	626.0501	551.5570	0.0000	0.0000	0	0.00		
			<b>288,140</b>					<b>18,000.00</b>	<b>0.00</b>	<b>3423331.00</b>	<b>0.00</b>
<b>Total</b>			<b>370,645</b>					<b>22,074.00</b>	<b>59,927,224.40</b>	<b>10373139.00</b>	<b>87951955454.90</b>
<b>Future</b>											
Sep 2015	ZAFR	Future	1,551	13.4572	13.3841	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,345	13.7137	13.6402	0.0000	0.0000	0	0.00		
			<b>8,896</b>					<b>0.00</b>	<b>0.00</b>	<b>463741.00</b>	<b>4348307703.00</b>
<b>Total</b>			<b>8,896</b>					<b>0.00</b>	<b>0.00</b>	<b>463741.00</b>	<b>4348307703.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2015	ZAGB	Future	26,647	20.3161	20.3348	20.3976	20.2970	1,922	39,098,866.60	
Dec 2015	ZAGB	Future	6,889	20.6246	20.6423	20.7194	20.6654	663	13,716,479.20	
Mar 2016	ZAGB	Future	1,127	20.9703	20.9861	21.0600	21.0581	105	2,211,110.00	
			<u>34,663</u>					<u>2,690.00</u>	<u>55,026,455.80</u>	<u>4990670.00</u> <u>74703246930.70</u>
<b>Option</b>										
Sep 2015	ZAGB	18.00 Put	16,500	1.1743	0.9671	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	1.6781	1.3925	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	2.9737	2.5639	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	163.2457	171.9792	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	17.5919	14.8294	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1353.7162	1363.9516	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	916.9286	926.1487	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	720.3568	728.2136	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	513.3238	518.7036	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	304.2113	302.9025	0.0000	0.0000	0	0.00	
			<u>101,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1164988.00</u> <u>0.00</u>
	<b>Total</b>		<b>136,243</b>					<b>2,690.00</b>	<b>55,026,455.80</b>	<b>6155658.00</b> <b>74703246930.70</b>
<b>Future</b>										
Sep 2015	ZAJY	Future	24	0.1048	0.1046	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	5,878	0.1066	0.1064	0.0000	0.0000	0	0.00	
			<u>5,902</u>					<u>0.00</u>	<u>0.00</u>	<u>670683.00</u> <u>6859780601.20</u>
	<b>Total</b>		<b>5,902</b>					<b>0.00</b>	<b>0.00</b>	<b>670683.00</b> <b>6859780601.20</b>
<b>Future</b>										
Sep 2015	ZAKS	Future	13	0.1245	0.1254	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1245	0.1245	0.0000	0.0000	0	0.00	
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5804.00</u> <u>72302220.00</u>
	<b>Total</b>		<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	<b>5804.00</b> <b>72302220.00</b>
<b>Future</b>										
Sep 2015	ZANN	Future	17,500	0.0644	0.0649	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0592	0.0610	0.0000	0.0000	0	0.00	
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u> <u>5125880040.00</u>
	<b>Total</b>		<b>94,200</b>					<b>0.00</b>	<b>0.00</b>	<b>913387.00</b> <b>5125880040.00</b>
<b>Future</b>										
Sep 2015	ZAUM	Future	1,277	12.9618	12.9961	13.0430	12.9633	125	162,609,900.00	
Dec 2015	ZAUM	Future	303	13.1651	13.1990	13.2466	13.2084	90	119,057,710.00	
Mar 2016	ZAUM	Future	170	13.3913	13.4233	13.4740	13.4271	45	60,535,540.00	
Jun 2016	ZAUM	Future	7	13.6086	13.6411	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,757					260.00	342,203,150.00	99154.00	100489201660.00
	<b>Total</b>		<b>1,757</b>					<b>260.00</b>	<b>342,203,150.00</b>	103677.00	100489201660.00

**Future**

Sep 2015	ZAUS	Future	586,146	12.9618	12.9961	13.0499	12.9600	68,382	888,360,453.10		
Dec 2015	ZAUS	Future	176,010	13.1651	13.1990	13.2608	13.1763	13,258	175,377,782.50		
Mar 2016	ZAUS	Future	19,153	13.3913	13.4233	13.4740	13.4271	5,000	67,287,600.00		
Jun 2016	ZAUS	Future	11,326	13.6086	13.6411	13.6923	13.6452	5,000	68,345,450.00		
			792,635					91,640.00	1,199,371,285.60	91533888.00	909350589497.20

**Option**

Sep 2015	ZAUS	10.56 Put	18,946	0.0194	0.0107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	2,900	2361.8229	2396.1126	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	0.1058	0.0593	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1961.9146	1996.1644	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	0.1146	0.0644	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1792.0266	1826.2288	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	0.2555	0.1455	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	0.2998	0.1714	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	0.3660	0.2102	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	27,540	0.8429	0.4958	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	0.9873	0.5838	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1363.0508	1396.8459	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Put	540	1.2508	0.7459	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	1.3533	0.8093	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.75 Put	2,310	2.0463	1.3209	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	966.2271	999.1738	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	39,000	4.4271	3.0738	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.04 Call	681	926.8312	959.6331	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	887.5247	920.1657	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Call	40	867.9095	900.4633	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Put	13,000	6.1095	4.3633	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	838.5395	870.9534	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Call	40	770.2972	802.3371	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Put	50,000	8.4972	6.2371	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	741.1949	773.0522	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.27 Put	201	10.7528	8.0418	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.39 Put	201	19.6668	13.7419	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.44 Call	10,000	547.2668	574.4124	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.48 Put	8,500	31.0086	22.7807	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	495.9080	521.4150	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.51 Call	3,000	487.5451	512.7620	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.55 Call	3,000	454.6956	478.7156	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	12.60 Call	10,000	415.0860	437.5288	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	399.7224	421.5140	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	362.5887	382.7151	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	307.1942	324.5990	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	275.2260	290.9360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	239.6643	253.3862	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	217.6784	230.1213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	207.2058	219.0271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	170.9091	178.2284	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	209.1091	182.1284	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	148.1250	154.1392	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	144.5988	150.4181	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	134.4658	139.7331	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	118.9935	123.4538	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	92.8588	96.0653	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	381.0588	349.9653	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	86.1391	89.0517	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	14.9521	15.5073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	7.5293	8.2319	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	4.9340	5.2486	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	3.4171	3.5335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2222.8944	2254.9139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	7.7944	5.9139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2173.6588	2205.5112	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1977.4997	2008.5401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1782.9597	1812.9103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	25.5708	20.1806	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	26.0295	20.5568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	33.3301	26.5836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	36.3782	29.1199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	44.5301	34.9089	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	55.6202	44.3539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1091.3982	1111.3167	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	81.0783	66.5241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1049.4928	1068.4512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	812.8474	825.6475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	166.7280	141.8931	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	765.1360	773.9699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	758.4848	767.0912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	745.3077	753.4562	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	622.5790	626.5424	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	567.3637	569.5187	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>
Dec 2015	ZAUS	12.90 Put	100	302.2637	270.5187	0.0000	0.0000	100	0.00
Dec 2015	ZAUS	13.00 Call	1,197	516.1644	516.7197	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	468.8698	468.0374	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	426.5843	423.3249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	396.3466	392.2949	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	355.0232	350.0315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	342.2636	337.0147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	324.0156	318.4398	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	295.8662	289.8651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	280.2515	274.0622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	208.1394	201.2990	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	153.5667	147.0141	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	107.3157	101.4570	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	97.7850	92.1327	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	95.7477	90.1427	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	57.6309	53.3277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	29.5363	23.1649	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	57.8573	46.8697	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	61.7389	50.1780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	79.7116	65.6476	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	82.7762	68.3086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	91.4736	75.8875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	96.1188	79.9554	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	102.2177	85.3140	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	119.6742	100.7547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	150.8469	128.6544	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1068.0718	1071.2425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	288.6031	255.4182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	904.8768	902.4296	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	547.9969	505.8577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	568.7364	555.7180	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	501.8229	487.6195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	451.8331	437.0030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	388.0703	372.8042	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	367.4459	352.1424	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	316.9156	301.7687	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	292.2142	277.2891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	182.1102	169.5046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	151.7165	140.1675	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	26.7380	22.8926	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	167.2337	144.4916	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	453.1527	430.2054	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>	
Dec 2016	ZAUS	11.80 Put	250	161.3069	138.9836	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	300.3806	279.0604	0.0000	0.0000	0	0.00	
			<u>1,753,655</u>					<u>100.00</u>	<u>0.00</u>	<u>18148743.00</u>
		<b>Total</b>	<b>2,546,290</b>					<b>91,740.00</b>	<b>1,199,371,285.60</b>	<b>109682631.00</b>
										<b>909350589497.20</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.5908	1.6121	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>1671324.00</b>
										<b>1671324.00</b>
		<b>Grand Total</b>	<b>3,321,158</b>					<b>139,727.00</b>	<b>1834066070.70</b>	<b>147,396,773</b>
										<b>1,276,242,147,656.40</b>