



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	0.0000	421.6720	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>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	566.3000	166.6837	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	97.7000	312.8837	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	698.4317	289.3354	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	194.3317	406.4354	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1115.6580	656.3617	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1069.4972	622.2878	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>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	33.0230	13.1461	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8,000.00</b>	<b>0.00</b>
<b>Future</b>											
Aug 2015	DAUS	Future	98	13.1602	12.9312	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	13.1602	12.9335	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	13.1693	12.9425	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	13.1925	12.9651	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.2345	13.0059	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.2700	13.0400	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.3056	13.0741	0.0000	0.0000	4	53,820.40		
Nov 2015	DAUS	Future	250	13.3727	13.1391	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.4052	13.1705	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.4379	13.2018	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	13.4958	13.2572	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.6421	13.3968	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.8733	13.6131	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.1281	13.8558	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.3379	14.0787	0.0000	0.0000	0	0.00		
			<u>20,881</u>					<u>4.00</u>	<u>53,820.40</u>	<u>3,307,543.00</u>	<u>33,150,958,070.80</u>

**Option**

Aug 2015	DAUS	13.11 Call	3,600	99.2654	22.5014	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	49.0654	201.2014	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0093	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0116	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	542.1753	325.2404	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	215.5415	66.6765	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1036	0.1350	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.02 Call	3,000	248.1656	100.9637	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	241.8389	97.4100	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	362.5332	195.8835	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	350.5816	186.5023	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.5483	0.1938	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	1.0822	0.5678	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	1.7948	1.2336	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	269.8420	141.9795	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	96.7014	37.8462	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	1.0433	0.0638	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.8474	1.2530	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	4.0847	3.0298	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	297.8765	170.0997	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	26.9999	10.3651	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	738.3139	543.0892	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	565.8281	0.0000	0.0000	0.0000	600	0.00
Nov 2015	DAUS	13.15 Call	12,500	533.0813	360.1806	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	527.7312	356.1099	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	329.2858	387.5313	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	6.4557	3.5234	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	9.8017	7.0084	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	316.0828	190.0840	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	58.6239	25.0866	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	8.1875	6.5707	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	13.4903	12.2025	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	322.8619	201.0516	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	74.1745	32.2735	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	50.3408	54.4191	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jan 2016	DAUS	12.97 Call	4,600	867.7064	673.1831	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	794.2809	604.8831	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	353.7274	230.9898	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	41.6335	47.2486	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	254.1573	159.2638	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	60.7091	67.5288	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	358.2878	239.0265	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	72.7964	81.7660	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	369.7775	252.4712	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	83.6168	92.8612	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	373.3174	258.9980	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	93.7884	104.7057	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	378.9719	267.8751	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	150.4505	163.9753	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	489.0863	357.8197	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	103.2488	116.4540	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	386.8004	294.0130	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	111.3316	126.6583	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	413.3152	328.1457	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	281.6521	328.4608	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	617.0956	479.8174	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	118.6578	134.7198	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	450.2175	369.9484	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	129.3878	143.8071	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	494.4272	378.0468	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	136.8065	149.7620	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	487.3872	358.7979	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	142.6598	155.0099	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	463.2458	333.0693	0.0000	0.0000	0	0.00
			<u>87,500</u>					<u>600.00</u>	<u>0.00</u>
		<b>Total</b>	<b>108,381</b>					<b>604.00</b>	<b>53,820.40</b>
									8,693,114.00
									33,150,958,070.80
<b>Future</b>									
Sep 2015	EUUS	Future	516	1.1588	1.1319	0.0000	0.0000	0	0.00
Dec 2015	EUUS	Future	3,909	1.1605	1.1335	0.0000	0.0000	42,160	487,229,895.00
			<u>4,425</u>					<u>42,160.00</u>	<u>487,229,895.00</u>
		<b>Total</b>	<b>4,425</b>					<b>42,160.00</b>	<b>487,229,895.00</b>
									192,156.00
									2,192,487,629.00
<b>Future</b>									
Sep 2015	ZAAD	Future	2,319	9.5011	9.5179	9.6231	9.4436	1,605	15,356,160.00
Dec 2015	ZAAD	Future	8,883	9.6076	9.6216	9.6065	9.5523	500	4,789,700.00
Mar 2016	ZAAD	Future	1,975	9.7365	9.7450	9.7365	9.6710	500	4,851,875.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			13,177					2,605.00	24,997,735.00	2,621,181.00	20,935,843,936.00	
<b>Option</b>												
	Dec 2015	ZAAD	9.30 Put	201	124.7043	0.0000	0.0000	0.0000	201	0.00		
	Dec 2015	ZAAD	9.60 Call	201	266.0381	0.0000	0.0000	0.0000	201	0.00		
	Dec 2015	ZAAD	10.20 Call	201	106.9681	0.0000	0.0000	0.0000	201	0.00		
				603					603.00	0.00	31,177.00	0.00
	<b>Total</b>			<b>13,780</b>					<b>3,208.00</b>	<b>24,997,735.00</b>	2,652,358.00	20,935,843,936.00
<b>Future</b>												
	Sep 2015	ZAEU	Future	34,725	15.2986	14.6849	15.4599	15.2060	7,872	119,957,173.80		
	Dec 2015	ZAEU	Future	44,584	15.5657	14.9370	15.8239	15.4764	2,488	38,585,788.70		
	Mar 2016	ZAEU	Future	3,561	15.8689	15.2222	16.1900	15.7750	911	14,433,895.00		
	Jun 2016	ZAEU	Future	250	16.1750	15.5064	0.0000	0.0000	0	0.00		
				83,120					11,271.00	172,976,857.50	6,962,129.00	88,140,420,834.40
<b>Option</b>												
	Sep 2015	ZAEU	12.26 Put	26,000	0.0388	0.0464	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	0.1568	0.2109	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	0.2931	0.4223	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.92 Put	9,000	0.3119	0.4528	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.00 Put	10,700	0.3999	0.5983	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.60 Call	0	723.9111	238.7293	0.0000	0.0000	26,000	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	483.6313	115.2505	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,682	16.4493	20.4314	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	45.9595	91.1748	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	14.30 Put	100	92.5879	180.2707	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	15.29 Call	6,000	693.4054	331.0099	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	303.3659	117.2106	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	27.8751	49.9944	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	34.4640	59.6945	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	80.9319	130.5117	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	100.6563	165.6703	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	1265.3188	795.6284	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.05 Call	24,000	1167.3388	724.7397	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	757.0632	0.0000	0.0000	0.0000	52,000	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	689.5805	380.2670	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	24,000	643.7652	350.6558	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	149.0293	230.1248	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1046.1912	671.5992	0.0000	0.0000	0	0.00		
				288,140					78,000.00	0.00	3,501,331.00	0.00
	<b>Total</b>			<b>371,260</b>					<b>89,271.00</b>	<b>172,976,857.50</b>	10,463,460.00	88,140,420,834.40

<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>											
Sep 2015	ZAFR	Future	1,552	14.1099	13.6051	14.0452	14.0452	1	14,045.20		
Dec 2015	ZAFR	Future	7,345	14.3838	13.8648	0.0000	0.0000	0	0.00		
			<u>8,897</u>					<u>1.00</u>	<u>14,045.20</u>	<u>463,742.00</u>	<u>4,348,321,748.20</u>
		<b>Total</b>	<b>8,897</b>					<b>1.00</b>	<b>14,045.20</b>	<b>463,742.00</b>	<b>4,348,321,748.20</b>
<b>Future</b>											
Sep 2015	ZAGB	Future	26,275	20.8003	20.3388	21.1086	20.7501	1,493	31,193,993.20		
Dec 2015	ZAGB	Future	7,635	21.1218	20.6472	21.3400	21.0856	1,243	26,392,061.20		
Mar 2016	ZAGB	Future	1,022	21.4847	20.9928	21.5127	21.5012	105	2,258,776.00		
			<u>34,932</u>					<u>2,841.00</u>	<u>59,844,830.40</u>	<u>4,994,456.00</u>	<u>74,782,513,231.30</u>
<b>Option</b>											
Sep 2015	ZAGB	18.00 Put	16,500	0.1716	1.1818	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	0.2408	1.6883	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	0.5058	3.1038	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	25,000	412.1724	171.3129	0.0000	0.0000	20,000	0.00		
Dec 2015	ZAGB	17.87 Put	830	10.8381	19.3995	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1775.0953	1382.6637	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1260.9438	945.8568	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1022.6895	747.7212	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	758.2029	537.0122	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	463.0757	319.5678	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	20,000	380.6938	0.0000	0.0000	0.0000	40,000	0.00		
			<u>126,580</u>					<u>60,000.00</u>	<u>0.00</u>	<u>1,224,988.00</u>	<u>0.00</u>
		<b>Total</b>	<b>161,512</b>					<b>62,841.00</b>	<b>59,844,830.40</b>	<b>6,219,444.00</b>	<b>74,782,513,231.30</b>
<b>Future</b>											
Sep 2015	ZAJY	Future	24	0.1112	0.1060	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	6,876	0.1131	0.1078	0.0000	0.0000	998	11,613,726.00		
			<u>6,900</u>					<u>998.00</u>	<u>11,613,726.00</u>	<u>671,681.00</u>	<u>6,871,394,327.20</u>
		<b>Total</b>	<b>6,900</b>					<b>998.00</b>	<b>11,613,726.00</b>	<b>671,681.00</b>	<b>6,871,394,327.20</b>
<b>Future</b>											
Sep 2015	ZAKS	Future	13	0.1268	0.1251	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1264	0.1244	0.0000	0.0000	0	0.00		
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5,804.00</u>	<u>72,302,220.00</u>
		<b>Total</b>	<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	<b>5,804.00</b>	<b>72,302,220.00</b>
<b>Future</b>											
Sep 2015	ZANN	Future	17,500	0.0663	0.0646	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	76,700	0.0591	0.0590	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			94,200					0.00	0.00
		<b>Total</b>	<b>94,200</b>					<b>0.00</b>	<b>0.00</b>
<b>Future</b>									
Sep 2015	ZAUM	Future	1,346	13.2018	12.9742	13.3961	13.2146	120	159,552,530.00
Dec 2015	ZAUM	Future	297	13.4127	13.1777	13.5852	13.4556	35	47,207,240.00
Mar 2016	ZAUM	Future	198	13.6498	13.4039	13.7685	13.7107	15	20,617,650.00
Jun 2016	ZAUM	Future	7	13.8840	13.6230	0.0000	0.0000	0	0.00
			1,848					170.00	227,377,420.00
		<b>Total</b>	<b>1,848</b>					<b>170.00</b>	<b>227,377,420.00</b>
<b>Future</b>									
Sep 2015	ZAUS	Future	551,797	13.2018	12.9742	13.3945	13.1599	189,578	2,520,321,551.90
Dec 2015	ZAUS	Future	177,385	13.4127	13.1777	13.6000	13.3994	10,829	146,113,167.70
Mar 2016	ZAUS	Future	20,663	13.6498	13.4039	13.7800	13.7000	520	7,130,150.00
Jun 2016	ZAUS	Future	13,451	13.8840	13.6230	14.0689	13.9570	1,625	22,797,622.50
			763,296					202,552.00	2,696,362,492.10
									91,790,130.00
									912,747,189,005.70
<b>Option</b>									
Sep 2015	ZAUS	10.56 Put	18,946	0.0320	0.0188	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	2601.8371	2374.2220	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.1479	0.0977	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2201.9590	1974.3057	0.0000	0.0000	67,500	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.1590	0.1057	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2032.0925	1804.4061	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.3256	0.2318	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.3754	0.2712	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.4484	0.3300	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.9402	0.7513	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	1.0814	0.8785	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1603.1329	1375.3106	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	1.3329	1.1106	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	1.4289	1.2007	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	2.2394	1.7808	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1206.5826	977.9075	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	4.7826	3.7075	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	681	1167.0869	938.3926	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1127.6502	898.9493	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1107.9561	879.2580	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	6.1561	5.0580	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1078.4484	849.7633	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1009.7728	781.1735	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	7.9728	6.9735	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	12.23 Call	5,000	980.4264	751.8950	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	777.0150	555.7204	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	17.0055	26.4476	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	719.7847	503.4234	0.0000	0.0000	33,750	0.00
Sep 2015	ZAUS	12.51 Call	3,000	710.2972	494.8933	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	672.5089	461.3564	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	628.6515	420.8418	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	611.4716	405.1051	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	569.4731	367.0216	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	505.3567	310.0947	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	467.3793	277.1920	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	424.0829	240.5609	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	396.6523	217.9098	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	383.3776	207.1208	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	333.2593	169.9409	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	131.4593	195.7409	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	298.8235	146.7608	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	293.3455	143.1812	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	277.3619	132.9077	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	252.1958	117.2617	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	208.5672	90.9645	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	256.7672	366.7645	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	197.2123	84.2359	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	51.5711	14.3030	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	30.8328	7.2003	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	24.1865	4.6760	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	18.5329	3.2127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2472.1227	2234.7645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	9.4227	7.0645	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2422.7609	2185.4416	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2225.7895	1988.8366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2029.7675	1793.6598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	22.3122	22.7822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	22.6147	23.1888	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	27.3323	29.6705	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	29.2566	32.3832	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	33.5434	39.7238	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	38.4914	49.8237	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1315.6831	1096.5038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	56.9659	73.2168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1272.4428	1053.9817	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1027.1528	813.2100	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	12.56 Put	2,000	128.6287	153.7387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	973.8031	764.6254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	966.3122	757.8514	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	951.4272	744.4329	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	185.0030	225.4203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	812.5559	619.4754	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	752.5681	563.3012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	239.8681	285.6012	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	696.6352	511.2589	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	644.6437	463.2413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	596.4473	420.5594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	573.7197	401.3470	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	560.5080	390.2529	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	510.7395	348.9479	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	495.4802	336.2240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	473.5333	318.0540	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	439.3488	290.0830	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	420.2030	274.6008	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	328.6517	203.4140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	255.3669	149.9559	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	189.9736	104.7955	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	175.5748	95.5235	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	172.4665	93.5418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	111.9427	56.6172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.8560	28.4943	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	45.3875	55.0425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	49.0356	58.6757	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	66.1830	75.5052	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	69.1402	78.3770	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	77.5619	86.5300	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	82.0809	90.8869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	88.0294	96.6121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	102.3579	113.0877	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	124.8810	142.6723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1291.9388	1069.0445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	248.9503	274.5500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1118.6934	902.9189	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	323.0338	0.0000	0.0000	0.0000	38,000	0.00
Mar 2016	ZAUS	13.26 Put	10,000	476.2672	530.7887	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	744.2895	563.5155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	668.3090	496.6652	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	610.1739	446.8602	0.0000	0.0000	0	0.00



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Mar 2016	ZAUS	14.21 Call	10,000	534.6840	383.5329	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	509.9027	363.1045	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	448.0622	313.1618	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	31,070	417.3623	288.8084	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.27 Call	38,000	334.4651	0.0000	0.0000	0.0000	76,000	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	276.5575	180.3916	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	217.9384	151.1779	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	59.0513	26.8634	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	146.2663	160.3018	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	597.6211	450.8552	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	149.5100	157.2337	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	425.7993	301.8703	0.0000	0.0000	0	0.00	
			<u>1,829,856</u>					<u>215,250.00</u>	<u>0.00</u>	<u>18,364,998.00</u>
		<b>Total</b>	<b>2,593,152</b>					<b>417,802.00</b>	<b>2,696,362,492.10</b>	110,155,128.00
										912,747,189,005.70
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.5509	1.5745	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>	203.00
										1,671,324.00
										1,671,324.00
		<b>Grand Total</b>	<b>3,404,458</b>					<b>617,055.00</b>	<b>3,680,470,821.60</b>	<b>148,092,385</b>
										<b>1,280,976,928,485.50</b>