



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.0000	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>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	285.6839	274.0240	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	206.9839	217.0240	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	453.2697	436.6039	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	341.1697	346.9039	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	862.4479	843.2537	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	826.6696	808.0315	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>Future</b>											
Sep 2015	DANZ	Future	8,000	8.4132	8.5588	0.0000	0.0000	8,000	67,099,200.00		
			<u>8,000</u>					<u>8,000.00</u>	<u>67,099,200.00</u>	756120.00	5734304452.00
<b>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	60.2850	29.0882	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	456000.00	0.00
		<b>Total</b>	<b>16,000</b>					<b>8,000.00</b>	<b>67,099,200.00</b>	1212120.00	5734304452.00
<b>Future</b>											
Aug 2015	DAUS	Future	0	13.3409	13.2368	0.0000	0.0000	1,200	16,010,940.00		
Sep 2015	DAUS	Future	285	13.3044	13.2528	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.3485	13.2967	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.3843	13.3323	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	13.4198	13.3676	0.0000	0.0000	1,100	14,827,920.00		
Nov 2015	DAUS	Future	8,000	13.4751	13.4225	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.4871	13.4345	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	DAUS	Future	276	13.5187	13.4660	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.5507	13.4978	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.6071	13.5542	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.7498	13.6966	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.9742	13.9210	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.2252	14.1721	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.4388	14.3878	0.0000	0.0000	0	0.00		
			<u>16,033</u>					<u>2,300.00</u>	<u>30,838,860.00</u>	<u>3346810.00</u>	<u>33667240767.20</u>

**Option**

Sep 2015	DAUS	13.02 Call	3,000	290.6380	258.1461	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	281.9374	250.1994	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.95 Put	3,000	28.2324	45.0173	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.18 Call	1,000	206.6134	187.0304	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	403.8561	372.7680	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	389.2595	359.1164	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Call	3,600	73.4446	0.0000	0.0000	0.0000	3,600	0.00
Sep 2015	DAUS	13.93 Put	3,600	667.2446	0.0000	0.0000	0.0000	3,600	0.00
Sep 2015	DAUS	13.09 Call	2,500	374.7947	345.7626	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0416	0.0704	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.1472	0.2320	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.3596	0.5398	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	288.7986	264.7742	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	82.9200	77.8192	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.6616	0.4492	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.1206	1.3763	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	1.8095	2.3007	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	315.1141	293.8747	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	15.1848	20.1913	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	811.1698	770.5333	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	618.7591	584.5665	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	579.7545	548.1905	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	573.5712	542.2770	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	262.4088	283.6974	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	2.9046	3.9215	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	4.9555	6.6348	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	94.4911	107.8186	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	152.5435	168.6147	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	180.9169	198.3861	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	677.5220	644.0660	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	220.4220	239.5660	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	564.6322	534.4693	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	559.7192	529.7054	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>
Nov 2015	DAUS	13.25 Put	15,000	322.6192	345.2054	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	521.8595	493.0053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	364.7595	388.5053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	478.0434	450.5682	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	394.6751	372.1085	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	368.3545	347.4810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	332.4028	313.9243	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	44.2920	52.7198	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.3471	5.0884	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	7.7501	9.3275	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	340.1640	322.0626	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	65.7677	68.7834	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	36.9646	40.5004	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	933.9754	895.2769	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	855.4368	818.4922	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	375.1173	355.8385	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	29.4153	34.6977	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	266.0667	252.8844	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	585.8739	0.0000	0.0000	0.0000	3,600	0.00
Feb 2016	DAUS	11.80 Put	250	47.8028	53.7995	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	380.6958	361.3723	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	60.7379	66.2878	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	388.8391	371.1919	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	70.6792	75.3177	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	387.7820	372.3017	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	81.1966	84.7056	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	389.2299	375.6003	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	135.0495	139.9225	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	509.2457	490.8981	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	89.8986	94.4820	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	398.1927	384.3245	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	96.9154	101.9639	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	418.8637	407.4820	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	264.1431	271.0197	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	651.0266	627.6508	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	103.8267	108.6941	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	452.5052	447.0893	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	113.0187	118.5287	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	498.3053	485.9533	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	120.1177	125.7641	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	511.2202	492.3069	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	128.3020	131.6114	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2016	DAUS	19.40 Call	250	474.7519	461.6106	0.0000	0.0000	0	0.00		
			<u>170,304</u>					<u>10,800.00</u>	<u>0.00</u>	<u>5505577.00</u>	<u>0.00</u>
		<b>Total</b>	<b>186,337</b>					<b>13,100.00</b>	<b>30,838,860.00</b>	<b>8852387.00</b>	<b>33667240767.20</b>
<b>Future</b>											
Sep 2015	EUUS	Future	483	1.1198	1.1225	0.0000	0.0000	0	0.00		
Dec 2015	EUUS	Future	150	1.1215	1.1241	0.0000	0.0000	1,932	21,751,489.00		
			<u>633</u>					<u>1,932.00</u>	<u>21,751,489.00</u>	<u>196456.00</u>	<u>2241393194.00</u>
		<b>Total</b>	<b>633</b>					<b>1,932.00</b>	<b>21,751,489.00</b>	<b>196456.00</b>	<b>2241393194.00</b>
<b>Future</b>											
Sep 2015	ZAAD	Future	2,309	9.4477	9.4717	9.5423	9.4616	1,010	9,590,420.00		
Dec 2015	ZAAD	Future	9,383	9.5546	9.5783	9.6505	9.6191	500	4,817,400.00		
Mar 2016	ZAAD	Future	2,050	9.6774	9.7005	0.0000	0.0000	0	0.00		
			<u>13,742</u>					<u>1,510.00</u>	<u>14,407,820.00</u>	<u>2627816.00</u>	<u>20998720446.00</u>
<b>Option</b>											
Dec 2015	ZAAD	9.30 Put	201	167.6597	150.5870	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	273.2082	271.2644	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	115.5097	111.9698	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31177.00</u>	<u>0.00</u>
		<b>Total</b>	<b>14,345</b>					<b>1,510.00</b>	<b>14,407,820.00</b>	<b>2658993.00</b>	<b>20998720446.00</b>
<b>Future</b>											
Dec 2015	ZACR	Future	25,110	2.0776	2.0622	0.0000	0.0000	0	0.00		
			<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	<u>31303.00</u>	<u>631930594.00</u>
		<b>Total</b>	<b>25,110</b>					<b>0.00</b>	<b>0.00</b>	<b>31303.00</b>	<b>631930594.00</b>
<b>Future</b>											
Sep 2015	ZAEU	Future	33,592	14.9086	14.8868	15.0246	14.9262	718	10,749,657.20		
Dec 2015	ZAEU	Future	64,519	15.1689	15.1458	15.3078	15.1931	3,773	57,595,871.40		
Mar 2016	ZAEU	Future	3,617	15.4571	15.4331	15.5604	15.5604	41	637,976.40		
Jun 2016	ZAEU	Future	250	15.7469	15.7222	0.0000	0.0000	0	0.00		
			<u>101,978</u>					<u>4,532.00</u>	<u>68,983,505.00</u>	<u>7007336.00</u>	<u>88823030731.00</u>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	0.0414	0.0001	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	0.1775	0.0133	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	0.3439	0.0840	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	0.3675	0.0994	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	0.4788	0.1896	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	207.0711	201.8638	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	21.3488	22.1557	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	13.90 Put	6,076	80.8804	81.9516	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	162.4849	164.7692	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	494.9415	481.2937	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	209.5405	203.7836	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	48.8457	45.6844	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	59.2544	56.0067	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	129.0872	126.5191	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	163.5883	161.5392	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1011.7151	990.9061	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	937.8635	918.2054	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	601.5765	587.9689	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	547.3809	534.8256	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	510.6908	498.8281	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	234.7047	231.0783	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	879.0903	860.7940	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3501331.00</u>
	<b>Total</b>		<b>390,118</b>					<b>4,532.00</b>	<b>68,983,505.00</b>	<b>10508667.00</b>
										<b>88823030731.00</b>
<b>Future</b>										
Sep 2015	ZAFR	Future	1,544	13.7870	13.8096	13.9282	13.9282	9	125,353.80	
Dec 2015	ZAFR	Future	7,345	14.0521	14.0746	0.0000	0.0000	0	0.00	
			<u>8,889</u>					<u>9.00</u>	<u>125,353.80</u>	<u>463782.00</u>
	<b>Total</b>		<b>8,889</b>					<b>9.00</b>	<b>125,353.80</b>	<b>463782.00</b>
										<b>4348875380.60</b>
<b>Future</b>										
Sep 2015	ZAGB	Future	33,349	20.4699	20.3553	20.6495	20.5062	1,222	25,153,747.00	
Dec 2015	ZAGB	Future	8,297	20.7860	20.6693	20.9757	20.8142	2,380	49,912,314.80	
Mar 2016	ZAGB	Future	1,522	21.1328	21.0136	21.2662	21.2662	100	2,126,620.00	
Jun 2016	ZAGB	Future	200	21.4752	21.3544	0.0000	0.0000	0	0.00	
			<u>43,368</u>					<u>3,702.00</u>	<u>77,192,681.80</u>	<u>5017107.00</u>
										<b>75248995917.90</b>
<b>Option</b>										
Sep 2015	ZAGB	18.00 Put	16,500	0.5392	1.4400	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	0.7825	2.0822	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	1.6102	3.7425	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	224.5582	201.7610	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	26.6149	30.1132	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1542.1709	1447.4154	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1116.2151	1037.4710	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	926.9118	854.4814	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	717.2001	656.6381	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	478.5211	436.5973	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	403.0935	367.1236	0.0000	0.0000	0	0.00	

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			121,580					0.00	0.00	1274988.00	0.00
	<b>Total</b>		<b>164,948</b>					<b>3,702.00</b>	<b>77,192,681.80</b>	6292095.00	75248995917.90
<b>Future</b>											
	Sep 2015 ZAJY	Future	24	0.1098	0.1096	0.0000	0.0000	0	0.00		
	Dec 2015 ZAJY	Future	6,876	0.1117	0.1115	0.0000	0.0000	0	0.00		
			6,900					0.00	0.00	671681.00	6871394327.20
	<b>Total</b>		<b>6,900</b>					<b>0.00</b>	<b>0.00</b>	671681.00	6871394327.20
<b>Future</b>											
	Sep 2015 ZAKS	Future	13	0.1278	0.1275	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,960	0.1274	0.1273	0.0000	0.0000	604	7,670,800.00		
			1,973					604.00	7,670,800.00	6408.00	79973020.00
	<b>Total</b>		<b>1,973</b>					<b>604.00</b>	<b>7,670,800.00</b>	6408.00	79973020.00
<b>Future</b>											
	Sep 2015 ZANN	Future	2,000	0.0668	0.0666	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	28,268	0.0606	0.0602	0.0000	0.0000	0	0.00		
			30,268					0.00	0.00	979319.00	5520599960.00
	<b>Total</b>		<b>30,268</b>					<b>0.00</b>	<b>0.00</b>	979319.00	5520599960.00
<b>Future</b>											
	Sep 2015 ZAUM	Future	1,377	13.3142	13.2626	13.3916	13.3359	101	135,024,350.00		
	Dec 2015 ZAUM	Future	304	13.5261	13.4734	13.6083	13.5536	57	77,457,810.00		
	Mar 2016 ZAUM	Future	213	13.7573	13.7040	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUM	Future	7	13.9846	13.9313	0.0000	0.0000	0	0.00		
			1,901					158.00	212,482,160.00	99997.00	101610947240.00
	<b>Total</b>		<b>1,901</b>					<b>158.00</b>	<b>212,482,160.00</b>	104520.00	101610947240.00
<b>Future</b>											
	Sep 2015 ZAUS	Future	547,977	13.3142	13.2626	13.3948	13.3111	28,691	383,536,081.80		
	Dec 2015 ZAUS	Future	202,257	13.5261	13.4734	13.6095	13.5301	8,134	110,525,124.50		
	Mar 2016 ZAUS	Future	24,183	13.7573	13.7040	13.7954	13.7827	30	413,608.00		
	Jun 2016 ZAUS	Future	14,960	13.9846	13.9313	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	700	14.2347	14.1816	0.0000	0.0000	0	0.00		
			790,077					36,855.00	494,474,814.30	92044604.00	916122487234.80
<b>Option</b>											
	Sep 2015 ZAUS	10.56 Put	18,946	0.0022	0.0064	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.60 Call	2,900	2714.2037	2662.6100	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.98 Put	24,142	0.0248	0.0434	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	11.00 Call	33,750	2314.2267	2262.6469	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	11.00 Put	59,545	0.0267	0.0469	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2144.2514	2092.6902	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0577	0.1012	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0673	0.1179	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0816	0.1429	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.1836	0.3195	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.2144	0.3722	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1714.4705	1663.0682	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.2705	0.4682	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.2923	0.5053	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.4841	0.8292	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1315.3717	1264.5673	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	1.1717	1.9673	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1235.5972	1184.9410	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1215.6617	1165.0477	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	1.4617	2.4477	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1185.7655	1135.2191	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1116.0453	1065.6800	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	1.8453	3.0800	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1086.1839	1035.9076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	877.6189	828.2401	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	3.8236	6.2908	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	818.2478	769.2504	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	808.3661	759.4394	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	768.8833	720.2646	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	719.6451	671.4929	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	651.6330	606.7830	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	577.3709	535.5570	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	532.4354	492.8339	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	480.3529	443.6807	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	446.9066	412.3222	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	430.6023	397.0934	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	368.4371	339.3670	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	54.2371	76.7670	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	325.2784	299.5893	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	318.3914	293.2629	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	298.2680	274.8077	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	266.5560	245.8153	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	210.0994	194.4201	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	145.8994	181.8201	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	194.9712	181.5293	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	28.5773	32.0501	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	14.30 Call	50,000	10.5350	15.6098	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	6.2534	11.0357	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	3.9432	8.2414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2581.0515	2529.7409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	4.9515	6.3409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2531.4788	2480.2622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2333.5830	2282.8068	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2136.4968	2086.2830	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	14.4292	17.6318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	14.6669	17.9102	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	18.4371	22.3007	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	20.0043	24.1156	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	23.5440	28.1954	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	27.7026	32.9603	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1411.4346	1367.1445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	37.0934	47.1203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1364.4132	1322.8809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1109.4995	1070.1541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	95.6498	109.2039	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1053.9058	1014.7857	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1046.0969	1006.9985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1030.5764	991.5158	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	145.3201	158.9222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	883.0651	843.8646	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	816.4425	780.2697	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	190.3425	206.8697	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	755.5178	720.8036	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	698.6915	665.3841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	645.8641	613.8961	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	620.9050	589.5852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	606.3846	575.4454	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	551.6076	522.1294	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	534.4869	505.4750	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	509.8278	482.0054	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	471.4020	445.6244	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	449.8781	425.2582	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	346.7878	328.1237	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	278.0277	263.7683	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	264.4130	251.0779	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	258.8303	245.8781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	1,000	241.2463	229.5096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	191.7363	183.3710	0.0000	0.0000	0	0.00



DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	14.97 Call	8,210	176.0254	168.6581	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	172.5817	165.4885	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	106.2889	104.4729	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	16.4846	19.7083	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	37.9729	42.5507	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	41.0665	45.7706	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	55.6775	60.8453	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	58.2065	63.4385	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	65.4286	70.8187	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	69.3123	74.7748	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	74.4333	79.9818	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	86.8132	92.5262	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	106.3786	112.2611	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	1370.9629	1327.0510	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	217.8539	227.8139	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	31,070	1194.3459	1151.1529	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	289.4591	299.8668	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	428.8066	444.7573	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	796.5279	762.4767	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	716.2588	683.9370	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	653.2242	623.1914	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	571.0460	544.2509	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	543.9885	518.3250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	476.3716	453.6893	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	442.5611	421.5537	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	352.3925	335.3552	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	288.5472	275.0667	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	218.4971	211.5598	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	60.1539	55.6521	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	132.3879	136.2122	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	354.4196	0.0000	0.0000	0.0000	750	0.00		
Jun 2016	ZAUS	14.93 Call	330	627.1500	604.3361	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	411.6062	0.0000	0.0000	0.0000	750	0.00		
Dec 2016	ZAUS	11.80 Put	250	135.4987	139.6060	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	446.3850	424.6616	0.0000	0.0000	0	0.00		
			<u>1,848,888</u>					<u>1,500.00</u>	<u>0.00</u>	<u>18446679.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,638,965</b>					<b>38,355.00</b>	<b>494,474,814.30</b>	110491283.00	916122487234.80
<b>Future</b>											
Sep 2015	ZAZW	Future	130	1.5328	1.5212	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>

<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>Total</b>	<b>130</b>				<b>0.00</b>	<b>0.00</b>
								<b>203.00</b>
								<b>1671324.00</b>

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<b>Grand Total</b>		<b>3,516,517</b>					<b>71,902.00</b>	<b>995026683.90</b>	<b>148,822,348</b>	<b>1,287,969,195,065.60</b>
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