



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
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
		Total	24,000					0.00	0.00	18980.00	3036800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	792.6249	578.5816	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	19.3249	51.7816	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	931.5429	739.2370	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	121.8429	176.3370	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1397.2550	1192.1406	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1347.3046	1145.2510	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1000.00	0.00
		Total	6,000					0.00	0.00	1000.00	0.00
Option											
Sep 2015	DANZ	8.63 Put	8,000	65.0978	82.4276	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	8000.00	0.00
		Total	8,000					0.00	0.00	8000.00	0.00
Future											
Sep 2015	DAUS	Future	285	13.9658	13.7990	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	14.0094	13.8418	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	14.0466	13.8788	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	14.0841	13.9170	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	14.1547	13.9860	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.1876	14.0173	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.2218	14.0505	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	14.2826	14.1097	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.4358	14.2591	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.6784	14.4947	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 2016	DAUS	Future	259	14.9535	14.7604	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	15.1502	14.9636	0.0000	0.0000	0	0.00	
			<u>8,033</u>					<u>0.00</u>	<u>0.00</u>	<u>3360826.00</u>
										<u>33858716946.40</u>
Option										
Sep 2015	DAUS	12.95 Put	3,000	0.0000	0.8610	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.18 Call	1,000	785.8041	622.4251	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.45 Call	3,000	555.6342	429.8261	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.52 Call	3,000	496.3061	379.4690	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	12.98 Call	4,000	1008.5199	848.3472	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.00 Call	2,000	988.8986	829.0752	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Call	3,600	301.9048	217.2379	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Put	3,600	234.8048	317.5379	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.09 Call	2,500	934.8361	777.8857	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	10.80 Put	300	0.0597	0.0645	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.15 Put	250	0.1255	0.1302	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.40 Put	1,000	0.2289	0.2644	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.27 Call	250	780.8819	635.8358	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	14.00 Call	1,000	295.6349	215.7072	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	16.80 Call	300	3.6368	1.9364	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Call	201	639.4659	509.5579	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Put	201	90.1659	128.0579	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.25 Put	5,000	50.7556	72.5218	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	0.7082	0.7955	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	1.4218	1.7132	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	706.8449	583.0232	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	39.6501	28.8526	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	1415.3659	1255.4289	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	1168.0390	1014.6545	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	1091.8135	943.4751	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	1080.6593	932.8332	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	110.8982	130.1357	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	759.4031	638.7067	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	2.1573	2.7378	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	3.3632	4.3704	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	43.1010	46.8345	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	65.4536	77.3895	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	77.6498	91.5284	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	1219.8520	1067.7337	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	95.1520	111.7337	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	1055.5531	910.0994	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	15,000	1048.0515	902.9484	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	143.3515	166.9484	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.33 Call	201	989.1419	847.9990	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	164.4419	191.9990	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	918.3335	784.8560	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	781.7008	659.3599	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	736.6160	618.1953	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	673.2433	560.7422	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	81.2578	65.5616	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.5051	4.0450	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	4.9253	5.7837	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	645.2439	540.8527	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	124.8596	103.7268	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	29.3244	28.2156	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1497.2474	1339.7298	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1390.9276	1236.6689	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	664.2124	562.4880	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	27.0905	26.0837	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	471.6089	392.5915	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	968.4769	845.2530	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	41.4366	40.7865	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	650.5848	552.2191	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	53.0673	52.5564	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	645.3065	548.1987	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	62.7738	62.3439	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	633.6507	538.9575	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	73.0082	72.2926	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	624.8096	531.9731	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	116.8942	115.6196	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	799.1251	688.9562	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	79.8672	80.8273	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	621.1579	533.7565	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	86.9171	88.5537	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	614.8387	533.7404	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	213.8279	221.6615	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	969.3873	856.3911	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	93.8372	95.7552	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	609.8318	538.6471	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	426.1402	456.6421	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.70 Put	10,000	511.1339	0.0000	0.0000	0.0000	10,000	0.00
Sep 2016	DAUS	17.74 Call	10,000	629.6411	0.0000	0.0000	0.0000	10,000	0.00
Sep 2016	DAUS	17.80 Call	10,000	622.4715	555.4977	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	102.7084	103.0805	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	636.8475	581.0684	0.0000	0.0000	0	0.00

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Oct 2016	DAUS	11.80 Put	250	110.7158	110.1151	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	672.8062	616.2326	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	119.1323	117.6157	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	716.5398	650.9264	0.0000	0.0000	0	0.00	
			224,706					20,000.00	0.00	5581381.00
		Total	232,739					20,000.00	0.00	8942207.00
										33858716946.40
Future										
Sep 2015	EUUS	Future	553	1.1165	1.1122	0.0000	0.0000	0	0.00	
Dec 2015	EUUS	Future	150	1.1181	1.1138	0.0000	0.0000	0	0.00	
			703					0.00	0.00	196526.00
		Total	703					0.00	0.00	196526.00
										2242169104.00
Future										
Sep 2015	ZAAD	Future	2,142	9.6839	9.5801	9.6711	9.6386	47	454,117.10	
Dec 2015	ZAAD	Future	9,633	9.7922	9.6870	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	2,250	9.9203	9.8122	9.9201	9.9201	100	992,010.00	
			14,025					147.00	1,446,127.10	2631333.00
										21032608842.60
Option										
Dec 2015	ZAAD	9.30 Put	201	113.3516	135.9249	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	417.0801	348.2754	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	188.6977	150.5622	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		Total	14,628					147.00	1,446,127.10	2662510.00
										21032608842.60
Future										
Dec 2015	ZACR	Future	25,110	2.1698	2.1471	0.0000	0.0000	0	0.00	
			25,110					0.00	0.00	31303.00
		Total	25,110					0.00	0.00	31303.00
										631930594.00
Future										
Sep 2015	ZAEU	Future	34,348	15.6030	15.3569	15.6300	15.5051	2,429	37,797,027.70	
Dec 2015	ZAEU	Future	68,500	15.8725	15.6213	15.8976	15.7800	5,481	86,590,988.50	
Mar 2016	ZAEU	Future	3,682	16.1822	15.9226	16.1887	16.1239	45	726,547.50	
Jun 2016	ZAEU	Future	250	16.4945	16.2256	0.0000	0.0000	0	0.00	
			106,780					7,955.00	125,114,563.70	7023562.00
										89075016940.40
Option										
Sep 2015	ZAEU	11.17 Call	0	4433.0040	0.0000	0.0000	0.0000	2,000	0.00	
Sep 2015	ZAEU	12.26 Put	26,000	0.0028	0.0180	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.0039	0.0488	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.0067	0.0816	0.0000	0.0000	0	0.00	

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Sep 2015	ZAEU	12.92 Put	9,000	0.0071	0.0859	0.0000	0.0000	9,000	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	0.0089	0.1060	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	711.4458	493.3736	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	10.9297	15.8418	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	41.9013	51.6340	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	75.9094	100.0359	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	916.8462	750.4291	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	424.4250	329.9330	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	35.8819	41.1077	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	43.1329	49.4198	0.0000	0.0000	3,000	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	90.8864	104.1910	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	110.1165	126.2497	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1558.5916	1352.7475	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	1456.7481	1255.6359	0.0000	0.0000	4,000	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	978.1840	830.5321	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	899.5855	758.9451	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	844.6470	709.9153	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	182.8746	198.2343	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1315.6719	1144.3112	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>18,000.00</u>	<u>0.00</u>	<u>3581473.00</u>
		Total	394,920					25,955.00	125,114,563.70	10605035.00
										89075016940.40
Future										
Sep 2015	ZAFR	Future	1,544	14.3225	14.1630	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	14.5949	14.4313	0.0000	0.0000	0	0.00	
			<u>8,889</u>					<u>0.00</u>	<u>0.00</u>	<u>463878.00</u>
		Total	8,889					0.00	0.00	463878.00
										4350248720.60
Future										
Sep 2015	ZAGB	Future	13,856	21.3344	20.9550	21.3247	21.2131	19,527	412,887,402.00	
Dec 2015	ZAGB	Future	27,464	21.6613	21.2749	21.6566	21.4680	19,440	417,529,121.50	
Mar 2016	ZAGB	Future	1,522	22.0327	21.6353	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	Future	200	22.4013	21.9916	0.0000	0.0000	0	0.00	
			<u>43,042</u>					<u>38,967.00</u>	<u>830,416,523.50</u>	<u>5069936.00</u>
										76370358526.40
Option										
Sep 2015	ZAGB	18.00 Put	16,500	0.1112	0.1777	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	0.1488	0.2476	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	0.2815	0.5102	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	859.9905	537.0206	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	23.5939	24.8456	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	2353.4157	1975.3628	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1845.8345	1494.7670	0.0000	0.0000	0	0.00	

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Dec 2015	ZAGB	20.12 Put	12,000	210.6711	252.2215	0.0000	0.0000	6,000	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1593.8780	1264.6613	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	398.8500	490.6950	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	1297.9385	1004.7904	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	911.8349	677.6905	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	780.3495	573.1135	0.0000	0.0000	10,000	0.00	
			<u>139,580</u>					<u>16,000.00</u>	<u>0.00</u>	<u>1324450.00</u>
	Total		182,622					54,967.00	830,416,523.50	6394386.00
										76370358526.40
Future										
Sep 2015	ZAJY	Future	24	0.1171	0.1158	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	7,859	0.1191	0.1178	0.0000	0.0000	0	0.00	
			<u>7,883</u>					<u>0.00</u>	<u>0.00</u>	<u>672664.00</u>
	Total		7,883					0.00	0.00	672664.00
										6882606916.70
Future										
Sep 2015	ZAKS	Future	13	0.1318	0.1312	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1315	0.1311	0.0000	0.0000	0	0.00	
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>6408.00</u>
	Total		1,973					0.00	0.00	6408.00
										79973020.00
Future										
Sep 2015	ZANN	Future	2,000	0.0702	0.0693	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	28,268	0.0626	0.0620	0.0000	0.0000	0	0.00	
			<u>30,268</u>					<u>0.00</u>	<u>0.00</u>	<u>979319.00</u>
	Total		30,268					0.00	0.00	979319.00
										5520599960.00
Future										
Sep 2015	ZAUM	Future	1,622	13.9751	13.8081	13.9607	13.9109	133	185,454,450.00	
Dec 2015	ZAUM	Future	332	14.1954	14.0248	14.1968	14.1535	84	119,055,860.00	
Mar 2016	ZAUM	Future	213	14.4439	14.2670	0.0000	0.0000	0	0.00	
Jun 2016	ZAUM	Future	7	14.6897	14.5057	0.0000	0.0000	0	0.00	
			<u>2,174</u>					<u>217.00</u>	<u>304,510,310.00</u>	<u>101009.00</u>
	Total		2,174					217.00	304,510,310.00	105532.00
										103003171690.00
Future										
Sep 2015	ZAUS	Future	454,806	13.9751	13.8081	13.9865	13.9014	324,277	4,522,105,816.80	
Dec 2015	ZAUS	Future	325,016	14.1954	14.0248	14.2163	14.1301	269,209	3,815,220,583.40	
Mar 2016	ZAUS	Future	25,321	14.4439	14.2670	14.4343	14.4343	500	7,217,150.00	
Jun 2016	ZAUS	Future	15,710	14.6897	14.5057	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	Future	700	14.9623	14.7694	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			821,553					593,986.00	8,344,543,550.20
									92965359.00
									928923691904.20
Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.0036	0.0138	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	3375.1036	3208.1138	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.0028	0.0137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2975.1027	2808.1137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.0027	0.0137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2805.1023	2638.1200	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0022	0.0220	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0025	0.0250	0.0000	0.0000	15,000	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0029	0.0294	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.0055	0.0582	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.0063	0.0664	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	2375.1076	2208.1808	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.0076	0.0808	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.0081	0.0863	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.0123	0.1326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1975.1283	1808.4063	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	0.0283	0.3063	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	10,000	1895.1372	1728.5015	0.0000	0.0000	4,000	0.00
Sep 2015	ZAUS	12.10 Call	40	1875.1398	1708.5297	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	0.0398	0.4297	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1845.1442	1678.5759	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1775.1565	1608.7043	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	0.0565	0.6043	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1745.1628	1578.7697	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	1535.2348	1369.4239	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	0.1566	1.4576	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	1475.2688	1309.6303	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	1465.2753	1299.6682	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	1425.3041	1259.8311	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	1375.3473	1210.0631	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	1305.4212	1140.4511	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	1225.5358	1061.0083	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	1175.6293	1011.4341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	1115.7707	952.0439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	1075.8872	912.5223	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	1055.9534	892.7863	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	976.2841	814.0414	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	916.6214	755.2396	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	906.6869	745.4651	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	876.9023	716.1925	0.0000	0.0000	8,000	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Sep 2015	ZAUS	13.25 Call	402	728.5591	577.0131	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	201	3.4591	18.9131	0.0000	0.0000	501	0.00
Sep 2015	ZAUS	13.28 Call	17,000	699.0530	550.1980	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	13.40 Put	25,000	8.9501	39.3811	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.80 Call	25,000	254.6116	180.0161	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	141.9608	105.4628	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	55.7178	43.8923	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	34.0400	27.7283	0.0000	0.0000	15,000	0.00
Sep 2015	ZAUS	14.58 Call	22,320	22.1061	18.3815	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	3248.7917	3079.0131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	3.3917	4.2131	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3198.9718	3029.2594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2999.7989	2830.4050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2801.1269	2632.7925	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	8.6596	11.3104	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	8.8367	11.5063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	11.6820	14.6018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	12.8821	15.8846	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	15.6179	18.7711	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	18.8596	22.1391	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	2070.2425	1903.0554	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	26.2224	29.6531	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	2022.5789	1855.4193	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1741.0709	1573.8699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	50.4568	53.8047	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1676.6948	1509.4335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1667.5447	1500.2740	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1649.2821	1481.9890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	69.6465	79.9370	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1469.5524	1311.3453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	1385.7070	1229.6128	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	90.3070	104.8128	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1304.2737	1150.5086	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1225.4097	1074.1946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1149.2553	1000.8052	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	153.8553	176.0052	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	158.9614	181.6900	0.0000	0.0000	16,800	0.00
Dec 2015	ZAUS	13.25 Call	201	1112.2317	965.2462	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	1090.3638	944.2809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	1005.5385	867.4108	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	978.2197	843.1946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	938.1570	807.9391	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	13.59 Put	1,732	278.4678	322.6383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	878.0079	752.0001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	290.9879	336.4302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	295.2302	341.0983	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	299.5066	345.7979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	843.5609	720.1027	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	810.3265	689.4308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	334.9265	384.6308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	712.9029	600.1162	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.92 Put	0	432.6932	490.9321	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.00 Call	16,000	670.7499	561.7699	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	14.01 Put	50,000	480.8199	0.0000	0.0000	0.0000	50,000	0.00
Dec 2015	ZAUS	14.12 Put	500	542.9448	0.0000	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	585.7130	0.0000	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.24 Call	250	570.2755	473.3175	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	555.2690	460.0823	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	547.9232	453.6177	0.0000	0.0000	16,000	0.00
Dec 2015	ZAUS	14.37 Call	580	523.0331	431.7606	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	512.7450	422.7521	0.0000	0.0000	8,000	0.00
Dec 2015	ZAUS	14.50 Call	55,000	480.0228	394.2080	0.0000	0.0000	50,000	0.00
Dec 2015	ZAUS	14.50 Put	201	784.6228	869.4080	0.0000	0.0000	201	0.00
Dec 2015	ZAUS	14.84 Call	8,200	385.1781	312.6744	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	354.9005	287.0240	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	348.3432	281.4743	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	290.2859	0.0000	0.0000	0.0000	2,000	0.00
Dec 2015	ZAUS	15.80 Call	53,000	217.9286	172.5298	0.0000	0.0000	8,000	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.9787	19.9276	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	34.9733	34.0283	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	37.3472	36.4564	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	11.80 Put	1,000	48.2810	47.7237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	50.1371	49.6488	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	55.3871	55.1062	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	58.1823	58.0214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	61.8448	61.8490	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	12.11 Put	786	70.5945	71.0307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	84.1926	85.3832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2010.6336	1837.0469	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	143.2215	148.5004	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1796.4382	1625.5475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	178.0016	192.2042	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	261.4580	284.4859	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1257.2241	1109.1363	0.0000	0.0000	4,000	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Mar 2016	ZAUS	13.63 Put	250	394.9858	430.0084	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1134.0926	1002.2917	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1046.2735	919.9282	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	929.3479	810.9827	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	890.2214	773.9612	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	789.3639	679.4195	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	737.0666	631.7599	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	655.7508	558.0988	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	595.0893	503.5874	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	494.7489	414.2615	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	377.5218	311.2395	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	143.6555	105.8793	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	114.0823	113.4942	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	254.2991	254.5274	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	301.3373	314.8107	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	968.1833	844.4784	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	650.0916	556.9464	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	553.9432	472.4281	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	536.8482	457.5199	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	662.8419	0.0000	0.0000	0.0000	10,000	0.00		
Dec 2016	ZAUS	11.80 Put	250	122.1077	120.6528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	705.4681	611.7244	0.0000	0.0000	0	0.00		
			<u>2,065,080</u>					<u>244,502.00</u>	<u>0.00</u>	<u>18869224.00</u>	<u>0.00</u>
Total			2,886,633					838,488.00	8,344,543,550.20	111834583.00	928923691904.20
Future											
Sep 2015	ZAZW	Future	130	1.3992	1.3745	0.0000	0.0000	0	0.00		
Dec 2015	ZAZW	Future	7,688	1.3667	1.3452	0.0000	0.0000	0	0.00		
			<u>7,818</u>					<u>0.00</u>	<u>0.00</u>	<u>15579.00</u>	<u>110208586.00</u>
Total			7,818					0.00	0.00	15579.00	110208586.00
Grand Total			3,834,360					939,774.00	9606031074.50	150,491,181	1,303,950,947,080.20