



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-September-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Sep 2015	DAEU	14.85 Call	1,000	408.3469	493.1705	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	31.9469	26.0705	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	580.3860	659.7294	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	171.7860	159.2294	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	1034.9909	1121.5894	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	992.6685	1075.6700	0.0000	0	0.00
			<u>6,000</u>				<u>0.00</u>	<u>0.00</u>
	Total	6,000					0.00	0.00
Option								
Sep 2016	DAGB	21.20 Put	12,264	1046.3227	982.3190	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	750.9520	790.4869	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
	Total	24,528					0.00	0.00
Future								
Sep 2015	DANZ	Future	2,000	8.5016	8.5900	0.0000	6,000	51,309,000.00
			<u>2,000</u>				<u>6,000.00</u>	<u>51,309,000.00</u>
Option								
Sep 2015	DANZ	8.63 Put	8,000	180.2646	118.7111	0.0000	0	0.00
			<u>8,000</u>				<u>0.00</u>	<u>0.00</u>
	Total	10,000					6,000.00	51,309,000.00
Future								
Sep 2015	DAUS	Future	1,700	13.5155	13.5809	0.0000	0	0.00
Sep 2015	DAUS	Future	400	13.5202	13.5856	0.0000	0	0.00
Oct 2015	DAUS	Future	1,000	13.5249	13.5904	0.0000	0	0.00
Oct 2015	DAUS	Future	2,726	13.5508	13.6166	0.0000	0	0.00
Oct 2015	DAUS	Future	1,000	13.5532	13.6190	0.0000	0	0.00
Oct 2015	DAUS	Future	600	13.5673	13.6333	0.0000	0	0.00

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Oct 2015	DAUS	Future	351	13.5862	13.6523	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.6528	13.7194	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.6841	13.7511	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.7157	13.7830	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.7724	13.8404	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.9153	13.9852	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.1425	14.2143	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.3962	14.4752	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.6104	14.6849	0.0000	0.0000	0	0.00		
			<u>10,749</u>					<u>0.00</u>	<u>0.00</u>	<u>3365206.00</u>	<u>33918871941.50</u>

Option

Sep 2015	DAUS	13.45	Call	3,000	78.3289	154.8882	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.52	Call	3,000	41.2673	108.3203	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98	Call	4,000	515.0559	580.5128	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00	Call	2,000	495.4795	561.2232	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.80	Call	3,000	13.7072	37.9266	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93	Call	3,600	46.4132	71.0767	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93	Put	3,600	472.6132	432.1767	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09	Call	2,500	453.4365	519.9891	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80	Put	300	0.0086	0.0153	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15	Put	250	0.0332	0.0462	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40	Put	1,000	0.0868	0.1201	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27	Call	250	334.0504	395.9310	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00	Call	1,000	60.9492	85.6173	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80	Call	300	0.4937	0.5914	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59	Put	6,110	249.2698	228.7356	0.0000	0.0000	6,110	0.00
Sep 2015	DAUS	13.64	Call	6,110	161.1151	203.2387	0.0000	0.0000	6,110	0.00
Oct 2015	DAUS	13.47	Call	201	245.6484	299.8550	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47	Put	201	190.7484	179.4550	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.25	Put	5,000	110.9514	107.3412	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98	Call	5,000	117.5491	149.9512	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80	Put	300	0.4175	0.5918	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15	Put	250	0.8902	1.2298	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56	Call	250	342.2448	396.3761	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98	Call	300	13.4557	16.8527	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72	Call	300	935.7702	1005.6810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00	Call	300	710.6057	776.9803	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00	Put	10,000	113.4467	113.4490	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81	Call	10,000	307.0872	353.0322	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25	Call	20,000	192.5089	226.0536	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15	Call	12,500	656.4630	721.2136	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17	Call	6,000	648.5080	712.8655	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	13.14 Put	8,000	175.8151	174.1643	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	412.1427	463.5565	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	308.2768	350.8178	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	1.7772	2.3346	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	3.2372	4.1535	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	59.7832	63.7973	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	98.6817	102.1823	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	116.6488	119.6858	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	768.3898	835.0506	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	145.5898	145.6506	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	634.9394	697.9339	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	629.0690	691.8552	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	226.2690	222.4552	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	583.6585	644.7129	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	260.8585	255.3129	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	530.7568	589.4452	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	428.8224	481.7241	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	397.9785	447.6878	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	355.9632	402.4039	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	41.8433	50.0377	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.2859	3.4085	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	5.7590	5.6764	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	361.4736	403.5120	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	74.2242	87.1306	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	28.2283	34.7362	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1034.4161	1108.3064	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	939.3567	1011.7790	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	398.5914	440.1315	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	25.4340	31.4692	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	280.8900	311.9035	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	629.6830	685.0812	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	40.0753	47.4609	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	403.8740	444.1416	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	52.3101	60.8728	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	415.3257	454.1830	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	62.9612	71.9352	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	418.6582	455.5922	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	73.5597	83.6309	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	422.4461	457.6567	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	121.9101	133.4465	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	552.3509	594.7411	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	83.6167	93.4282	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	431.4673	465.5170	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	91.5038	100.3640	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	439.9577	471.1825	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	239.7927	252.9105	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	705.7201	753.6915	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	97.7951	108.5508	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	478.6104	504.7952	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	551.4746	548.9878	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.70 Put	10,000	655.2335	648.4137	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	500.0975	522.9226	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	498.9571	521.5511	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	701.3612	691.7903	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	507.3628	543.6782	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	106.2402	115.2117	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	526.1841	551.8078	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	111.9091	122.2693	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	560.7401	590.2999	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	118.6507	129.6253	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	533.8875	576.1085	0.0000	0.0000	0	0.00		
			<u>385,926</u>					<u>12,220.00</u>	<u>0.00</u>	<u>5765711.00</u>	<u>0.00</u>
Total			396,675					12,220.00	0.00	9130917.00	33918871941.50
Future											
Dec 2015	EUUS	Future	2,656	1.1296	1.1308	1.1322	1.1322	50	566,100.00		
			<u>2,656</u>					<u>50.00</u>	<u>566,100.00</u>	<u>202478.00</u>	<u>2309541171.00</u>
Total			2,656					50.00	566,100.00	202478.00	2309541171.00
Future											
Dec 2015	ZAAD	Future	9,813	9.6682	9.7889	9.6763	9.6696	500	4,836,475.00		
Mar 2016	ZAAD	Future	2,727	9.7887	9.9121	9.8205	9.8205	50	491,025.00		
			<u>12,540</u>					<u>550.00</u>	<u>5,327,500.00</u>	<u>2637004.00</u>	<u>21088101465.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	117.6586	91.9898	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	309.2930	383.8078	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	124.3373	157.1928	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>
Total			13,143					550.00	5,327,500.00	2668181.00	21088101465.80
Future											
Dec 2015	ZACR	Future	25,110	2.1176	2.1269	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>

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Total			25,110					0.00	0.00	31303.00	631930594.00
Future											
Dec 2015	ZAEU	Future	78,306	15.4653	15.5584	15.5346	15.4531	12,086	187,249,050.10		
Mar 2016	ZAEU	Future	27,775	15.7592	15.8554	15.7976	15.7197	280	4,415,479.50		
Jun 2016	ZAEU	Future	250	16.0574	16.1552	0.0000	0.0000	0	0.00		
			106,331					12,366.00	191,664,529.60	7169320.00	91349124232.60
Option											
Dec 2015	ZAEU	13.05 Put	6,682	12.5583	13.3623	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	42.7493	46.8040	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	94.6224	94.3179	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.04 Put	50,000	311.6110	297.9393	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.29 Call	6,000	606.1563	679.0421	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	239.5320	278.7554	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	34.8981	37.4806	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	42.3708	45.2469	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	93.3131	97.2456	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	114.4454	118.4906	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1188.7806	1280.1603	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	1100.5395	1183.8571	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	549.3009	529.6206	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	706.8700	770.4430	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	642.6139	701.5727	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	599.0276	654.6161	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	183.1834	187.7092	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1012.9971	1085.1424	0.0000	0.0000	0	0.00		
			294,540					0.00	0.00	3731473.00	0.00
Total			400,871					12,366.00	191,664,529.60	10900793.00	91349124232.60
Future											
Dec 2015	ZAFR	Future	7,347	14.1138	14.2249	0.0000	0.0000	0	0.00		
Mar 2016	ZAFR	Future	1,531	14.4095	14.5245	0.0000	0.0000	0	0.00		
			8,878					0.00	0.00	467016.00	4395751601.90
Total			8,878					0.00	0.00	467016.00	4395751601.90
Future											
Dec 2015	ZAGB	Future	29,682	21.0225	21.1610	21.1531	20.9863	1,579	33,220,120.70		
Mar 2016	ZAGB	Future	1,572	21.3712	21.5137	21.4501	21.4501	5	107,250.50		
Jun 2016	ZAGB	Future	200	21.7184	21.8641	0.0000	0.0000	0	0.00		
			31,454					1,584.00	33,327,371.20	5113381.00	77286731455.70
Option											
Dec 2015	ZAGB	17.87 Put	830	26.5395	27.0330	0.0000	0.0000	0	0.00		

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Dec 2015	ZAGB	19.40 Call	700	1753.8289	1882.0985	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1291.8791	1407.1039	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	309.4171	279.9370	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.23 Put	20,000	349.2134	316.6614	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1080.4760	1183.5440	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	577.4876	529.3215	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	840.0729	929.7832	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.81 Put	4,500	608.0175	557.9867	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.20 Put	3,000	832.1360	765.7444	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	552.9235	616.3337	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	10,000	462.3538	517.2989	0.0000	0.0000	0	0.00	
			<u>85,180</u>					<u>0.00</u>	<u>0.00</u>	<u>1389450.00</u>
	Total		116,634					1,584.00	33,327,371.20	6502831.00
										77286731455.70
Future										
Dec 2015	ZAJY	Future	8,183	0.1141	0.1148	0.1146	0.1144	200	2,290,200.00	
			<u>8,183</u>					<u>200.00</u>	<u>2,290,200.00</u>	<u>673100.00</u>
	Total		8,183					200.00	2,290,200.00	673100.00
										6887611909.50
Future										
Dec 2015	ZAKS	Future	1,960	0.1274	0.1284	0.0000	0.0000	0	0.00	
			<u>1,960</u>					<u>0.00</u>	<u>0.00</u>	<u>6421.00</u>
	Total		1,960					0.00	0.00	6421.00
										80140720.00
Future										
Dec 2015	ZANN	Future	28,268	0.0637	0.0635	0.0000	0.0000	0	0.00	
			<u>28,268</u>					<u>0.00</u>	<u>0.00</u>	<u>981344.00</u>
	Total		28,268					0.00	0.00	981344.00
										5534415960.00
Future										
Dec 2015	ZAUM	Future	729	13.6913	13.7584	13.7271	13.6250	76	103,961,850.00	
Mar 2016	ZAUM	Future	253	13.9227	13.9927	13.8941	13.8846	11	15,282,410.00	
Jun 2016	ZAUM	Future	77	14.1527	14.2245	0.0000	0.0000	0	0.00	
			<u>1,059</u>					<u>87.00</u>	<u>119,244,260.00</u>	<u>103188.00</u>
	Total		1,059					87.00	119,244,260.00	107711.00
										106042623950.00
Future										
Dec 2015	ZAUS	Future	689,790	13.6913	13.7584	13.7513	13.6253	68,962	943,362,528.10	
Mar 2016	ZAUS	Future	56,292	13.9227	13.9927	13.9143	13.8569	6,250	86,680,250.00	
Jun 2016	ZAUS	Future	21,788	14.1527	14.2245	14.1575	14.1058	550	7,784,040.00	
Sep 2016	ZAUS	Future	1,125	14.4066	14.4848	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>
		768,995					75,762.00	1,037,826,818.10
								94713519.00
								953025007821.20
Option								
Dec 2015	ZAUS	10.95 Call	4,331	2745.0305	2812.3136	0.0000	0.0000	0
Dec 2015	ZAUS	10.95 Put	8,917	3.7305	3.9136	0.0000	0.0000	0
Dec 2015	ZAUS	11.00 Call	1,177	2695.3609	2762.5952	0.0000	0.0000	0
Dec 2015	ZAUS	11.20 Call	39,222	2496.9971	2564.4656	0.0000	0.0000	0
Dec 2015	ZAUS	11.40 Call	1,197	2299.2755	2367.1128	0.0000	0.0000	0
Dec 2015	ZAUS	11.60 Put	800	11.1440	12.4349	0.0000	0.0000	0
Dec 2015	ZAUS	11.61 Put	580	11.3313	12.6557	0.0000	0.0000	0
Dec 2015	ZAUS	11.75 Put	20,000	14.3050	16.1675	0.0000	0.0000	0
Dec 2015	ZAUS	11.80 Put	1,100	15.5429	17.6313	0.0000	0.0000	0
Dec 2015	ZAUS	11.90 Put	8,210	18.3434	20.9430	0.0000	0.0000	0
Dec 2015	ZAUS	12.00 Put	121,600	21.6383	24.8340	0.0000	0.0000	0
Dec 2015	ZAUS	12.15 Call	1,650	1568.9974	1640.3633	0.0000	0.0000	0
Dec 2015	ZAUS	12.18 Put	150	29.0951	33.6027	0.0000	0.0000	0
Dec 2015	ZAUS	12.20 Call	1,000	1521.3645	1593.1378	0.0000	0.0000	0
Dec 2015	ZAUS	12.50 Call	500	1246.9350	1318.8087	0.0000	0.0000	0
Dec 2015	ZAUS	12.56 Put	2,000	63.9859	68.7575	0.0000	0.0000	0
Dec 2015	ZAUS	12.57 Call	10,000	1186.7655	1258.6305	0.0000	0.0000	0
Dec 2015	ZAUS	12.58 Call	150	1178.2708	1250.1260	0.0000	0.0000	0
Dec 2015	ZAUS	12.60 Call	30,000	1161.3580	1233.1920	0.0000	0.0000	0
Dec 2015	ZAUS	12.76 Put	402	98.7334	102.9864	0.0000	0.0000	0
Dec 2015	ZAUS	12.80 Call	17,883	998.3724	1069.5166	0.0000	0.0000	0
Dec 2015	ZAUS	12.80 Put	50,000	107.0724	111.1166	0.0000	0.0000	61,100
Dec 2015	ZAUS	12.85 Put	8,000	118.1982	121.9225	0.0000	0.0000	0
Dec 2015	ZAUS	12.90 Call	15,000	921.4234	991.8661	0.0000	0.0000	0
Dec 2015	ZAUS	12.90 Put	100	130.1234	133.4661	0.0000	0.0000	0
Dec 2015	ZAUS	13.00 Call	1,197	847.7729	917.2521	0.0000	0.0000	0
Dec 2015	ZAUS	13.00 Put	1,000	156.4729	158.8521	0.0000	0.0000	0
Dec 2015	ZAUS	13.05 Put	20,000	173.1622	172.7336	0.0000	0.0000	0
Dec 2015	ZAUS	13.10 Call	13,241	782.1844	848.0573	0.0000	0.0000	0
Dec 2015	ZAUS	13.17 Put	3,000	217.4237	214.9814	0.0000	0.0000	0
Dec 2015	ZAUS	13.20 Call	677	720.7150	784.8150	0.0000	0.0000	0
Dec 2015	ZAUS	13.20 Put	60	229.4150	226.4150	0.0000	0.0000	0
Dec 2015	ZAUS	13.21 Put	30,000	233.4948	230.3018	0.0000	0.0000	0
Dec 2015	ZAUS	13.22 Put	20,000	237.6130	234.2294	0.0000	0.0000	0
Dec 2015	ZAUS	13.25 Call	201	691.5169	754.6386	0.0000	0.0000	0
Dec 2015	ZAUS	13.25 Put	2,300	250.2169	246.2386	0.0000	0.0000	0
Dec 2015	ZAUS	13.28 Call	150	674.4858	736.9956	0.0000	0.0000	0
Dec 2015	ZAUS	13.40 Call	1,300	609.9589	669.8398	0.0000	0.0000	0
Dec 2015	ZAUS	13.40 Put	4,000	318.6589	311.4398	0.0000	0.0000	0
Dec 2015	ZAUS	13.44 Call	39,222	589.7063	648.6547	0.0000	0.0000	0

<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	13.50 Call	14,950	560.4732	617.9802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	369.1732	359.5802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	514.7240	569.7339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	434.7103	422.1067	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	440.4038	427.5462	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	446.1352	433.0175	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	451.9015	438.5257	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	488.9997	542.4652	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	464.8291	516.4167	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	493.5291	478.0167	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	397.9445	444.3317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	616.6445	595.9317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	370.0195	414.2110	0.0000	0.0000	50,500	0.00
Dec 2015	ZAUS	14.01 Put	50,000	685.7548	662.6046	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	764.8646	739.0847	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	315.5726	355.0263	0.0000	0.0000	744	0.00
Dec 2015	ZAUS	14.24 Call	250	305.8302	344.3707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	296.4422	334.0771	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	291.8751	329.0647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	276.5371	312.1898	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	270.2606	305.2702	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	250.7219	283.5991	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1059.4219	1025.1991	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	216.6580	245.8149	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	209.0756	237.3620	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	196.2706	223.0498	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	179.5254	204.2613	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	175.9318	200.2182	0.0000	0.0000	61,100	0.00
Dec 2015	ZAUS	15.30 Call	2,000	143.9842	164.7212	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	105.9185	121.8033	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	16.4279	21.2899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	33.0909	39.8448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	35.4752	42.5302	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	46.6186	54.9404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	48.5350	57.0540	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	53.9881	63.0401	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	56.9139	66.2333	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	60.7658	70.4242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	70.0579	80.4634	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	84.7250	96.1394	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1496.4034	1576.7009	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	167.0540	174.4977	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	12.80 Call	31,070	1305.3299	1382.7122	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	225.6915	232.7170	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	337.9657	339.2804	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	856.8283	921.1044	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	528.7920	521.6797	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	767.7807	828.3354	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	700.0811	757.7123	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	610.2199	663.5982	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	580.7042	632.3158	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	507.5349	554.3173	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	470.9897	515.3604	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.03 Call	250	415.3610	455.4873	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	374.9551	411.7179	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	306.7146	338.5515	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	232.1023	256.8574	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	67.2369	81.4816	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	119.4159	130.9507	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.91 Put	6,600	270.3901	277.9821	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	301.6360	308.3220	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.20 Put	700	378.2602	382.4949	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.50 Put	545	513.7902	510.9854	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	678.9024	728.2811	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	445.9807	481.6668	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	379.5425	410.5856	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	367.9140	398.0959	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	359.7370	385.9518	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	342.4479	364.8355	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	518.9497	546.0434	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	127.1380	137.3548	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	492.9430	536.7527	0.0000	0.0000	0	0.00		
			<u>1,299,554</u>					<u>173,444.00</u>	<u>0.00</u>	<u>19271286.00</u>	<u>0.00</u>
Total			2,068,549					249,206.00	1,037,826,818.10	113984805.00	953025007821.20
Future											
Dec 2015	ZAZW	Future	7,688	1.3271	1.3435	0.0000	0.0000	0	0.00		
			<u>7,688</u>					<u>0.00</u>	<u>0.00</u>	<u>15709.00</u>	<u>111105391.00</u>
Total			7,688					0.00	0.00	15709.00	111105391.00

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
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Grand Total

3,120,202

282,263.00

1441555778.90

153,447,445

1,334,650,387,743.10