



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	147.7832	151.8619	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18980.00	3036800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18980.00	3036800.00
<b>Future</b>											
Aug 2015	CAGI	Future	10,000	81.7716	81.0194	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10000.00	685000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	10000.00	685000.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	35.8943	49.1370	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1222.3943	1134.6370	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	85.0804	102.4601	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1250.5804	1166.1601	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	265.3863	298.5510	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	252.4581	284.2392	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1000.00	0.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	1000.00	0.00
<b>Future</b>											
Jul 2015	DANZ	Future	8,000	8.0944	8.2249	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	708120.00	5332078852.00
<b>Option</b>											
Jul 2015	DANZ	8.39 Put	8,000	301.8961	178.4030	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	440000.00	0.00
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	1148120.00	5332078852.00
<b>Future</b>											
Jul 2015	DAUS	Future	2,491	12.3938	12.4141	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>		
Jul 2015	DAUS	Future	2,424	12.3959	12.4224	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.4063	12.4331	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.4360	12.4630	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.4636	12.4908	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.4679	12.4951	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.4764	12.5036	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.4977	12.5249	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.5363	12.5639	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.6019	12.6298	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.6642	12.6925	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.6932	12.7216	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.7221	12.7507	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.7733	12.8021	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.9030	12.9324	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1060	13.1381	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.5084	13.5390	0.0000	0.0000	0	0.00		
			<u>12,820</u>					<u>0.00</u>	<u>0.00</u>	<u>3209374.00</u>	<u>31896360696.10</u>

**Option**

Jul 2015	DAUS	12.50 Call	10,000	38.4279	55.2267	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.0387	0.0027	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.0808	0.1559	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	26.9291	38.6819	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	7.4928	12.6355	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	571.1928	549.5355	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.2154	0.1559	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	46.6294	57.5200	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	690.9294	674.6200	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.4031	0.5781	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	1.5306	1.8647	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	65.8759	79.4926	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0238	0.0151	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	2.3022	2.7513	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	5.4221	6.4236	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	11.0542	12.7233	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	92.2106	105.3745	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	36.7687	43.5571	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	5.4896	7.3942	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	5.8466	6.6838	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	12.3255	13.9607	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	115.6077	129.1672	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	14.8405	18.5070	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Nov 2015	DAUS	10.80 Put	300	10.2741	11.1572	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	11.15 Put	250	19.9649	21.6229	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	13.85 Call	250	130.5796	143.3919	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	17.45 Call	300	18.1719	22.0507	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	10.80 Put	300	14.4328	15.7099	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	11.15 Put	250	26.9337	28.5663	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	14.15 Call	250	139.3381	151.4923	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	17.87 Call	300	22.8355	26.3029	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	11.80 Put	250	107.5348	108.0988	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	12.97 Call	4,600	442.6310	464.7294	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	13.11 Call	3,600	398.6968	419.7207	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	14.48 Call	250	161.8810	174.0257	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.60 Put	1,000	81.1216	81.3597	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	15.40 Call	1,000	117.7508	126.9958	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.80 Put	250	119.5438	118.6146	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	14.84 Call	250	170.3713	182.1636	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	11.80 Put	250	129.3522	126.3567	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	15.25 Call	250	180.8912	192.8434	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	11.80 Put	250	136.8615	132.9533	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	15.66 Call	250	190.7915	200.5813	0.0000	0.0000	0	0.00			
May 2016	DAUS	11.80 Put	250	143.2043	140.3717	0.0000	0.0000	0	0.00			
May 2016	DAUS	16.13 Call	250	221.3320	233.9346	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	12.20 Put	1,000	253.5191	250.8611	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	15.45 Call	1,000	261.0260	275.5550	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	11.80 Put	250	151.1815	150.2872	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	16.62 Call	250	256.8727	266.0658	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	11.80 Put	250	159.3931	159.1109	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	17.13 Call	250	293.4396	300.6497	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	11.80 Put	250	170.0640	168.1304	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.70 Call	250	273.8009	284.4823	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	11.80 Put	250	179.5273	177.9444	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.25 Call	250	252.9536	262.9956	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	11.80 Put	250	187.0954	187.4406	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	18.77 Call	250	230.3013	247.2335	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	11.80 Put	250	195.2614	194.5034	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	19.40 Call	250	215.8333	224.6790	0.0000	0.0000	0	0.00			
			<u>52,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5305769.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>65,520</b>					<b>0.00</b>	<b>0.00</b>	<b>8515143.00</b>	<b>31896360696.10</b>	
<b>Future</b>												
	Sep 2015	EUUS	Future	6,890	1.0911	1.0968	0.0000	0.0000	12,380	134,310,620.00		
				<u>6,890</u>					<u>12,380.00</u>	<u>134,310,620.00</u>	<u>122665.00</u>	<u>1401472571.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>6,890</b>					<b>12,380.00</b>	<b>134,310,620.00</b>	122665.00	1401472571.00
<b>Future</b>											
Sep 2015	ZAAD	Future	2,763	9.2499	9.2479	9.2514	9.1973	171	1,580,696.30		
Dec 2015	ZAAD	Future	8,511	9.3506	9.3488	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,875	9.4627	9.4610	0.0000	0.0000	0	0.00		
			<u>13,149</u>					<u>171.00</u>	<u>1,580,696.30</u>	<u>2601078.00</u>	<u>20746924291.50</u>
<b>Total</b>			<b>13,149</b>					<b>171.00</b>	<b>1,580,696.30</b>	2631652.00	20746924291.50
<b>Future</b>											
Sep 2015	ZAEU	Future	34,859	13.6459	13.7465	13.6904	13.6190	2,314	31,629,727.80		
Dec 2015	ZAEU	Future	35,312	13.8775	13.9804	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	3,200	14.1355	14.2411	0.0000	0.0000	0	0.00		
			<u>73,371</u>					<u>2,314.00</u>	<u>31,629,727.80</u>	<u>6905782.00</u>	<u>87327928848.30</u>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	3.3355	3.1066	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	14.8079	12.4668	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	28.0855	23.9387	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	29.8797	25.4909	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	39.4864	32.6256	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	61.2517	83.3903	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	41.4823	57.4422	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	25.0193	35.8103	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	111.5063	97.7217	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	444.2900	398.4616	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	52.6640	61.0224	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	613.6351	565.8344	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	359.4922	392.5084	0.0000	0.0000	0	0.00		
			<u>132,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3199231.00</u>	<u>0.00</u>
<b>Total</b>			<b>205,411</b>					<b>2,314.00</b>	<b>31,629,727.80</b>	10105013.00	87327928848.30
<b>Future</b>											
Sep 2015	ZAFR	Future	1,582	13.1226	13.1799	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.3717	13.4325	0.0000	0.0000	0	0.00		
			<u>8,770</u>					<u>0.00</u>	<u>0.00</u>	<u>463153.00</u>	<u>4340483065.50</u>
<b>Total</b>			<b>8,770</b>					<b>0.00</b>	<b>0.00</b>	463153.00	4340483065.50
<b>Future</b>											
Sep 2015	ZAGB	Future	27,844	19.4887	19.5611	19.6138	19.4850	1,000	19,572,840.00		
Dec 2015	ZAGB	Future	4,208	19.7775	19.8517	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	Future	405	20.0923	20.1685	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>			
			32,457					1,000.00	19,572,840.00	4953377.00	73958252828.20	
<b>Option</b>												
	Sep 2015	ZAGB	18.00 Put	16,500	20.7781	20.4413	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	24.4358	23.1759	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	35.9912	31.5508	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	74.1363	90.5106	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	49.6147	47.1485	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	381.7713	414.8509	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	279.6276	304.9570	0.0000	0.0000	0	0.00		
				99,880					0.00	0.00	1163288.00	0.00
	<b>Total</b>			<b>132,337</b>					<b>1,000.00</b>	<b>19,572,840.00</b>	6116665.00	73958252828.20
<b>Future</b>												
	Sep 2015	ZAJY	Future	24	0.1009	0.1012	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1026	0.1029	0.0000	0.0000	0	0.00		
				4,322					0.00	0.00	669103.00	6843102441.20
	<b>Total</b>			<b>4,322</b>					<b>0.00</b>	<b>0.00</b>	669103.00	6843102441.20
<b>Future</b>												
	Sep 2015	ZAKS	Future	13	0.1209	0.1214	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1205	0.1205	0.0000	0.0000	0	0.00		
				1,883					0.00	0.00	5714.00	71228520.00
	<b>Total</b>			<b>1,883</b>					<b>0.00</b>	<b>0.00</b>	5714.00	71228520.00
<b>Future</b>												
	Sep 2015	ZANN	Future	27,500	0.0602	0.0600	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0559	0.0558	0.0000	0.0000	0	0.00		
				114,200					0.00	0.00	883387.00	4948480040.00
	<b>Total</b>			<b>114,200</b>					<b>0.00</b>	<b>0.00</b>	883387.00	4948480040.00
<b>Future</b>												
	Sep 2015	ZAUM	Future	857	12.5062	12.5335	12.5571	12.5319	44	55,164,860.00		
	Dec 2015	ZAUM	Future	55	12.6999	12.7283	0.0000	0.0000	0	0.00		
	Mar 2016	ZAUM	Future	101	12.9097	12.9392	12.9376	12.9129	14	18,095,350.00		
				1,013					58.00	73,260,210.00	94114.00	94004917690.00
	<b>Total</b>			<b>1,013</b>					<b>58.00</b>	<b>73,260,210.00</b>	98637.00	94004917690.00
<b>Future</b>												
	Sep 2015	ZAUS	Future	553,240	12.5062	12.5335	12.5608	12.4710	36,101	452,016,280.20		
	Dec 2015	ZAUS	Future	142,411	12.6999	12.7283	12.7400	12.7400	16,196	205,793,000.00		
	Mar 2016	ZAUS	Future	14,263	12.9097	12.9392	12.9455	12.9129	1,502	19,413,766.00		

<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>
Jun 2016	ZAUS	Future	5,970	13.1151	13.1474	0.0000	0.0000	0	0.00
			<u>715,884</u>					<u>53,799.00</u>	<u>677,223,046.20</u>
									<u>90063910.00</u>
									<u>890450273451.50</u>
<b>Option</b>									
Sep 2015	ZAUS	10.56 Put	18,946	0.6730	0.8068	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1906.9405	1934.3913	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.8880	2.3377	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1508.1864	1535.9620	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.9864	2.4620	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1339.2814	1367.3402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	3.3341	4.1573	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	3.7063	4.6226	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	4.4572	5.2817	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	9.9129	11.1182	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	11.4759	12.7696	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	920.4419	949.1659	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	14.2419	15.6659	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	15.2901	16.7560	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	23.9632	25.6613	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	563.3868	592.4560	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	57.1868	58.9560	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	532.0739	561.0722	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	501.6717	530.5580	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	486.8245	515.6376	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	80.6245	82.1376	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	465.0088	493.6923	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	416.2981	444.5727	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	396.3892	424.4432	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	273.9160	299.6359	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	227.7694	225.5984	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	244.3974	269.2143	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	240.1959	0.0000	0.0000	0.0000	6,000	0.00
Sep 2015	ZAUS	12.60 Call	10,000	205.2699	226.0115	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	198.1845	218.5911	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	181.4832	201.0401	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	157.5695	175.7661	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	144.2380	161.5920	0.0000	0.0000	600	0.00
Sep 2015	ZAUS	12.90 Call	3,000	120.8953	136.6087	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	101.4277	115.5848	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	595.2277	582.0848	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	91.3556	104.6261	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	89.7832	102.9085	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	85.2357	97.9370	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	13.15 Call	2,310	78.1985	90.2165	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	810.3898	793.5089	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	63.5072	73.5771	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	52.7417	61.5320	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	22.3106	27.0252	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	15.0407	18.5247	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	12.5199	15.5374	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	10.7576	13.4336	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1767.2399	1796.5818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	17.3399	18.2818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1718.8548	1748.2775	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1526.8878	1556.6841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1338.1346	1368.3822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	57.6380	59.6420	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	58.8607	60.8612	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	78.3175	80.1902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	86.4101	88.1931	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	104.5936	106.1206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	125.6620	126.8146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	752.9443	782.0130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	719.6902	748.4758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	713.1670	741.8958	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	180.3562	180.5593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	687.5165	715.9887	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	347.7558	344.7142	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	482.8810	508.1364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	478.1433	503.2950	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	468.7945	493.7337	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	352.7262	374.5906	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	321.9054	342.7666	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	294.0620	313.9278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	268.9243	287.8119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	250.5977	268.7204	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	225.9100	242.9502	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	218.3924	235.0979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	207.6825	223.8960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	182.1687	197.1273	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	106.8268	117.3428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	78.6089	87.0647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	72.7167	80.7052	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	71.4517	79.3366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	58.6649	65.7029	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>	
Mar 2016	ZAUS	11.05 Put	1,500	43.6867	43.4835	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	84.2540	84.1401	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	125.3062	123.2462	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	131.4167	129.4110	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	148.7874	146.9395	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	158.0773	156.3159	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	199.4515	198.0906	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	309.2470	326.4991	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	253.8197	269.3427	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	219.8978	233.9424	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	143.4935	151.1100	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	139.9115	146.3502	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	15.3105	18.4131	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	242.2197	239.4255	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	325.3283	342.4520	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	193.3425	192.9138	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	193.3756	201.6572	0.0000	0.0000	0	0.00	
			<u>1,402,248</u>					<u>6,600.00</u>	<u>0.00</u>	<u>17543977.00</u>
		<b>Total</b>	<b>2,118,132</b>					<b>60,399.00</b>	<b>677,223,046.20</b>	<b>107607887.00</b>
										<b>890450273451.50</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.5594	1.5504	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>
										<b>1671324.00</b>
		<b>Grand Total</b>	<b>2,727,757</b>					<b>76,322.00</b>	<b>937577140.30</b>	<b>144,711,173</b>
										<b>1,247,403,086,146.20</b>