



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	137.5935	158.4593	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	94.5182	89.1885	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	27.5851	34.1718	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1236.9851	1236.4718	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	69.0219	76.4593	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1258.0219	1257.8593	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	244.8065	253.6872	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	232.4898	241.3297	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	8.1947	8.1578	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	195.8401	234.6316	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	3,424	12.3422	12.4308	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	750	12.3525	12.4411	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.3822	12.4710	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.3843	12.4732	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.4098	12.4988	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.4140	12.5030	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.4225	12.5115	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.4436	12.5328	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.4819	12.5713	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.5468	12.6369	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.6093	12.6999	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.6383	12.7291	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.6674	12.7583	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.7187	12.8100	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.8483	12.9406	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.0524	13.1460	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	13.4569	13.5480	0.0000	0.0000	0	0.00		
			<u>13,820</u>					<u>0.00</u>	<u>0.00</u>	<u>3212902.00</u>	<u>31940419216.10</u>

**Option**

Jul 2015	DAUS	12.50 Call	10,000	8.8703	27.1516	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.41 Call	5,000	43.1766	88.8984	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.0130	0.0046	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	7.3429	16.8575	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	1.2101	3.0387	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	618.7101	531.9387	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.1996	0.2770	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	34.3344	44.0242	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	732.4344	653.1242	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.3222	0.2274	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	1.3441	0.9984	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	49.3267	64.1812	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0188	0.1327	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	2.0695	1.8094	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	5.0209	4.1368	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	11.0442	8.4997	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	75.7555	91.4215	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	28.8829	35.0090	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	3.7393	4.3637	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	5.4050	4.6685	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	12.0186	10.0101	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	98.3890	111.5525	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>		
Oct 2015	DAUS	16.98 Call	300	12.3876	13.6764	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	9.7659	8.5783	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	19.8346	16.9773	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	114.9269	127.1859	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	16.9369	17.8207	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	15.1952	12.7829	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	27.7309	23.7072	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	125.1292	136.4475	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	19.5001	22.4036	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	110.1205	96.1427	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	407.8276	443.0287	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	366.5546	398.1610	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	148.2044	159.6202	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	84.4766	72.4686	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	110.9291	116.4735	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	123.1677	107.6814	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	157.5355	169.3278	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	133.2415	116.4079	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	168.5340	181.3808	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	140.9553	123.6361	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	181.0303	189.6390	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	149.8683	132.5535	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	215.2822	222.8888	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	260.9645	235.3074	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	246.5206	261.3840	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	154.3347	143.6978	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	250.7756	254.6763	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	162.3889	152.5039	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	280.9591	290.6133	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	175.0047	160.7885	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	259.9670	274.9405	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	182.3301	171.2897	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	239.8285	253.3140	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	189.4728	177.9892	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	221.0064	238.6409	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	196.2408	183.9774	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	197.5759	216.5171	0.0000	0.0000	0	0.00		
			<u>57,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5310769.00</u>	<u>0.00</u>
		<b>Total</b>	<b>71,520</b>					<b>0.00</b>	<b>0.00</b>	<b>8523671.00</b>	<b>31940419216.10</b>

**Future**

Sep 2015	EUUS	Future	700	1.0940	1.0868	0.0000	0.0000	0	0.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			700					0.00	0.00	122665.00	1401472571.00
		<b>Total</b>	<b>700</b>					<b>0.00</b>	<b>0.00</b>	122665.00	1401472571.00
<b>Future</b>											
Sep 2015	ZAAD	Future	2,793	9.2336	9.2157	9.2336	9.2336	1,000	9,233,600.00		
Dec 2015	ZAAD	Future	11,628	9.3343	9.3163	0.0000	0.0000	117	1,090,791.00		
Mar 2016	ZAAD	Future	1,875	9.4476	9.4292	0.0000	0.0000	0	0.00		
			16,296					1,117.00	10,324,391.00	2608275.00	20813969812.50
		<b>Total</b>	<b>16,296</b>					<b>1,117.00</b>	<b>10,324,391.00</b>	2638849.00	20813969812.50
<b>Future</b>											
Sep 2015	ZAEU	Future	37,239	13.6230	13.6303	13.6150	13.6150	5	68,075.00		
Dec 2015	ZAEU	Future	35,874	13.8549	13.8624	13.8248	13.8248	85	1,176,127.10		
Mar 2016	ZAEU	Future	3,200	14.1146	14.1227	0.0000	0.0000	0	0.00		
			76,313					90.00	1,244,202.10	6909211.00	87374652598.00
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	3.1958	3.2159	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	13.2703	13.9117	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	24.7648	26.3382	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	26.8409	28.0275	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	36.5929	37.3357	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	49.0593	56.9687	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	32.2320	38.9714	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	18.7218	24.0038	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	104.2246	101.8046	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	438.8237	438.7308	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	44.6936	49.8147	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	604.2218	603.6329	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	341.6495	347.0090	0.0000	0.0000	0	0.00		
			132,040					0.00	0.00	3199231.00	0.00
		<b>Total</b>	<b>208,353</b>					<b>90.00</b>	<b>1,244,202.10</b>	10108442.00	87374652598.00
<b>Future</b>											
Sep 2015	ZAFR	Future	1,582	13.0358	13.0496	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,229	13.2822	13.2973	0.0000	0.0000	41	544,582.50		
			8,811					41.00	544,582.50	463194.00	4341027648.00
		<b>Total</b>	<b>8,811</b>					<b>41.00</b>	<b>544,582.50</b>	463194.00	4341027648.00
<b>Future</b>											
Sep 2015	ZAGB	Future	28,255	19.3679	19.5299	19.4930	19.3890	1,386	26,902,360.00		
Dec 2015	ZAGB	Future	4,258	19.6561	19.8208	0.0000	0.0000	0	0.00		

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	Mar 2016	ZAGB	Future	405	19.9739	20.1407	0.0000	0.0000	0	0.00	
				<u>32,918</u>					<u>1,386.00</u>	<u>26,902,360.00</u>	<u>4956567.00</u>
											<u>74020260450.40</u>
<b>Option</b>											
	Sep 2015	ZAGB	18.00 Put	16,500	18.0462	17.4579	0.0000	0.0000	0	0.00	
	Sep 2015	ZAGB	18.16 Put	16,500	22.0767	20.4739	0.0000	0.0000	0	0.00	
	Sep 2015	ZAGB	18.50 Put	18,900	41.4643	30.0230	0.0000	0.0000	0	0.00	
	Sep 2015	ZAGB	20.50 Call	20,000	48.9583	68.2309	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	17.87 Put	830	55.2228	47.6872	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.33 Call	8,250	327.2807	378.3093	0.0000	0.0000	0	0.00	
	Dec 2015	ZAGB	20.77 Call	18,900	235.1682	273.0127	0.0000	0.0000	0	0.00	
				<u>99,880</u>					<u>0.00</u>	<u>0.00</u>	<u>1163288.00</u>
			<b>Total</b>	<b>132,798</b>					<b>1,386.00</b>	<b>26,902,360.00</b>	<b>6119855.00</b>
											<b>74020260450.40</b>
<b>Future</b>											
	Sep 2015	ZAJY	Future	24	0.1005	0.1010	0.0000	0.0000	0	0.00	
	Dec 2015	ZAJY	Future	4,298	0.1023	0.1027	0.0000	0.0000	0	0.00	
				<u>4,322</u>					<u>0.00</u>	<u>0.00</u>	<u>669103.00</u>
			<b>Total</b>	<b>4,322</b>					<b>0.00</b>	<b>0.00</b>	<b>669103.00</b>
											<b>6843102441.20</b>
<b>Future</b>											
	Sep 2015	ZAKS	Future	13	0.1204	0.1210	0.0000	0.0000	0	0.00	
	Dec 2015	ZAKS	Future	1,870	0.1200	0.1204	0.0000	0.0000	0	0.00	
				<u>1,883</u>					<u>0.00</u>	<u>0.00</u>	<u>5714.00</u>
			<b>Total</b>	<b>1,883</b>					<b>0.00</b>	<b>0.00</b>	<b>5714.00</b>
											<b>71228520.00</b>
<b>Future</b>											
	Sep 2015	ZANN	Future	17,500	0.0605	0.0606	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	76,700	0.0566	0.0563	0.0000	0.0000	0	0.00	
				<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u>
			<b>Total</b>	<b>94,200</b>					<b>0.00</b>	<b>0.00</b>	<b>913387.00</b>
											<b>5125880040.00</b>
<b>Future</b>											
	Sep 2015	ZAUM	Future	899	12.4521	12.5413	12.5328	12.4660	79	98,761,050.00	
	Dec 2015	ZAUM	Future	80	12.6450	12.7358	12.7200	12.7197	10	12,719,850.00	
	Mar 2016	ZAUM	Future	73	12.8551	12.9473	12.9238	12.8885	45	58,099,680.00	
				<u>1,052</u>					<u>134.00</u>	<u>169,580,580.00</u>	<u>94416.00</u>
			<b>Total</b>	<b>1,052</b>					<b>134.00</b>	<b>169,580,580.00</b>	<b>98939.00</b>
											<b>94386417120.00</b>
<b>Future</b>											
	Sep 2015	ZAUS	Future	546,665	12.4521	12.5413	12.5267	12.4551	22,973	287,367,740.50	
	Dec 2015	ZAUS	Future	146,792	12.6450	12.7358	12.7000	12.6656	4,311	54,815,831.60	

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Mar 2016	ZAUS	Future	10,095	12.8551	12.9473	12.9297	12.8678	5,851	75,546,811.80		
Jun 2016	ZAUS	Future	4,345	13.0616	13.1552	13.1342	13.1263	2,525	33,162,407.50		
			<u>707,897</u>					<u>35,660.00</u>	<u>450,892,791.40</u>	<u>90142467.00</u>	<u>891439741854.60</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.5833	0.5399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1852.7464	1941.8928	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.7667	1.4856	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1453.9657	1542.8619	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.8657	1.5619	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1285.0858	1373.7105	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	3.2486	2.6066	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	3.8096	2.8948	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	4.6391	3.3047	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	10.3202	7.5664	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	11.9536	8.8294	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	866.9518	952.3874	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	14.8518	11.0874	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	15.9518	11.9495	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	25.0894	19.1889	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	514.6142	589.3492	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	62.5142	48.0492	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	484.0417	557.0905	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	454.4429	525.7073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	440.0219	510.3588	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	87.9219	69.0588	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	418.8731	487.7767	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	371.8544	437.2363	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	352.7249	416.5309	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	236.5020	288.5171	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	247.2140	206.2634	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	211.3703	257.4988	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	207.4970	252.5679	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	192.6497	233.5225	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	175.4875	213.5920	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	169.0359	206.0683	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	153.8890	188.3370	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	132.3622	162.9626	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	120.4529	148.8295	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	99.7778	124.1195	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	7,650	82.7357	103.5708	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	630.6357	562.2708	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	74.0772	92.9659	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	13.07 Call	20,000	72.7941	91.3117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	69.0954	86.5344	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	63.3946	79.1527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	851.4354	775.3414	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	50.9332	63.4185	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	41.9042	52.2066	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	16.8516	21.1568	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	11.1214	13.8478	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	9.1673	11.3564	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	7.8137	9.6331	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1712.1933	1800.6758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	17.1933	14.8758	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1663.8637	1752.1028	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1472.2335	1559.2441	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1284.0767	1369.3447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	59.6512	49.8307	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	60.8820	50.9123	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	80.4774	68.2254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	88.6274	75.4755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	106.9473	91.8590	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	128.2170	110.9860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	704.5317	768.9493	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	671.8366	734.5151	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	665.4326	727.7597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	187.7523	158.5811	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	640.2498	701.1792	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	360.2532	317.9671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	440.6257	488.8094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	436.0423	483.8937	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	426.9913	474.1878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	318.8179	352.6332	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	290.1711	321.0178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	264.4178	292.5363	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	241.2857	266.9020	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	224.4888	248.2626	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	202.1282	223.1099	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	195.3106	215.4932	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	185.6199	204.6583	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	162.6244	178.9269	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	95.3663	104.0061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	70.5340	76.2405	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	65.3722	70.4792	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	61,100	64.2650	69.2424	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	15.80 Call	53,000	55.2796	55.8080	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.05 Put	1,500	45.2347	40.5930	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	85.8125	77.4289	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	129.1645	113.0021	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	135.3149	118.6274	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	152.7907	134.6591	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	162.1314	143.2546	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	203.7376	181.7357	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	287.0943	309.0404	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	235.3992	253.7643	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	204.0868	219.7774	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	138.9160	141.7226	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	137.2118	138.8190	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	14.3882	16.7321	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	249.7580	225.1080	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	307.6051	325.6576	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	195.2492	181.7528	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	182.8261	193.7840	0.0000	0.0000	0	0.00	
			<u>1,411,248</u>					<i>0.00</i>	<i>0.00</i>	<i>17558977.00</i>
		<b>Total</b>	<b>2,119,145</b>					<b>35,660.00</b>	<b>450,892,791.40</b>	<b>107701444.00</b>
										<i>891439741854.60</i>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6249	1.5977	0.0000	0.0000	0	0.00	
			<u>130</u>					<i>0.00</i>	<i>0.00</i>	<i>203.00</i>
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>
										<i>1671324.00</i>
										<i>1671324.00</i>
		<b>Grand Total</b>	<b>2,715,210</b>					<b>38,428.00</b>	<b>659488907.00</b>	<b>144,857,417</b>
										<b>1,249,171,833,974.70</b>