



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	227.1162	215.1466	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	18 980.00	3 036 800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18 980.00	3 036 800.00
<b>Future</b>											
Aug 2015	CAGI	Future	10,000	28.1846	43.3824	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	10 000.00	685 000.00
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	10 000.00	685 000.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	101.1024	64.4683	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	773.9024	946.1683	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	176.2891	127.6579	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	823.6891	985.2579	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	436.6082	355.3979	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	415.2623	337.5155	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1 000.00	0.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	1 000.00	0.00
<b>Future</b>											
Jul 2015	DAUS	Future	750	12.6440	12.6118	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.6727	12.6424	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.6749	12.6446	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.7016	12.6711	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.7061	12.6755	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.7150	12.6844	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.7373	12.7064	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.7774	12.7461	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.8453	12.8138	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.9095	12.8780	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	12.9392	12.9077	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.9690	12.9375	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	13.0217	12.9902	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.1558	13.1233	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.3677	13.3335	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	13.7796	13.7429	0.0000	0.0000	0	0.00
			<u>10,396</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 218 750.00</u>
									<u>32 014 128 240.90</u>

Option

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	0.0000	0.0003	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	36.9886	42.6614	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	4.4832	7.4594	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	330.4832	365.6594	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0632	0.1963	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	85.5944	76.3221	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	491.6944	513.0221	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1797	0.1757	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.7156	0.7413	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	254.4014	0.0000	0.0000	0.0000	12,000	0.00
Aug 2015	DAUS	12.97 Call	250	120.6477	109.1719	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0729	0.3777	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.7706	1.7265	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	3.8943	3.8350	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	6.9308	6.8826	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	151.2163	139.4038	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	58.8396	53.3615	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	8.4354	7.1214	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	4.9257	4.5897	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	10.1303	9.4078	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	171.1999	156.6875	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	22.2815	19.2649	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	8.9757	8.2407	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	17.2022	15.8871	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	184.4228	168.3785	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	27.7560	23.9936	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	12.7817	11.0537	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	23.4939	21.0452	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	191.0303	174.0403	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	33.6247	29.1085	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	87.4545	83.1232	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	578.3205	544.5503	0.0000	0.0000	0	0.00

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Jan 2016	DAUS	13.11 Call	3,600	522.3501	490.4516	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	214.6423	195.5023	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	72.2793	67.0033	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	152.5749	138.6990	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	98.4239	93.5357	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	221.7529	204.2024	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	111.2110	105.1025	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	231.0655	214.7766	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	120.8057	115.7054	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	235.6042	220.2649	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	130.3329	123.2131	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	251.6751	238.0750	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	214.0505	208.3897	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	321.2558	301.4482	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	138.0628	131.4463	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	285.8070	267.2628	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	145.5568	137.3644	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	319.1997	302.2058	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	156.1333	147.9409	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	339.9313	316.7689	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	165.6565	158.3866	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	320.9125	301.8370	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	173.4255	166.0431	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	293.6744	276.3446	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	180.8009	172.8806	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	275.4574	251.9051	0.0000	0.0000	0	0.00		
			<u>54,700</u>					<u>12,000.00</u>	<u>0.00</u>	<u>5 332 769.00</u>	<u>0.00</u>
<b>Total</b>			<b>65,096</b>					<b>12,000.00</b>	<b>0.00</b>	<b>8 551 519.00</b>	<b>32 014 128 240.90</b>
<b>Future</b>											
Sep 2015	EUUS	Future	700	1.1108	1.0971	0.0000	0.0000	0	0.00		
			<u>700</u>					<u>0.00</u>	<u>0.00</u>	<u>122 665.00</u>	<u>1 401 472 571.00</u>
<b>Total</b>			<b>700</b>					<b>0.00</b>	<b>0.00</b>	<b>122 665.00</b>	<b>1 401 472 571.00</b>
<b>Future</b>											
Sep 2015	ZAAD	Future	2,544	9.2828	9.2263	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,628	9.3864	9.3286	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,875	9.5031	9.4430	0.0000	0.0000	0	0.00		
			<u>13,047</u>					<u>0.00</u>	<u>0.00</u>	<u>2 610 028.00</u>	<u>20 830 077 941.00</u>
<b>Total</b>			<b>13,047</b>					<b>0.00</b>	<b>0.00</b>	<b>2 640 602.00</b>	<b>20 830 077 941.00</b>

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Sep 2015	ZAEU	Future	34,510	14.1585	13.9501	14.1490	14.0762	1,217	17,113,090.00
Dec 2015	ZAEU	Future	36,896	14.4013	14.1895	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	Future	3,200	14.6719	14.4558	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	Future	0	15.2284	15.0027	15.2637	15.2019	2	30,465.60
			<u>74,606</u>					<u>1,219.00</u>	<u>17,143,555.60</u>
									<u>6 919 852.00</u>
									<u>87 522 463 818.70</u>
<b>Option</b>									
Sep 2015	ZAEU	12.26 Put	26,000	1.4315	1.8087	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.70 Put	7,900	3.9892	6.5782	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.90 Put	7,500	7.7115	12.7083	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.92 Put	9,000	8.2705	13.5499	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	13.00 Put	10,700	10.8901	17.4533	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.38 Call	6,000	188.4181	118.2942	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.60 Call	26,000	128.7328	78.1548	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.90 Call	7,500	75.9523	45.7637	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.05 Put	6,682	53.3940	74.7075	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	233.8262	307.3446	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	87.3069	69.1812	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	82.8387	0.0000	0.0000	0.0000	36,000	0.00
Mar 2016	ZAEU	13.20 Put	18,000	99.5309	0.0000	0.0000	0.0000	36,000	0.00
Mar 2016	ZAEU	13.85 Put	12,000	243.7644	0.0000	0.0000	0.0000	12,000	0.00
Mar 2016	ZAEU	14.03 Put	12,000	310.1003	0.0000	0.0000	0.0000	2,000	0.00
Mar 2016	ZAEU	14.90 Call	24,000	554.4329	0.0000	0.0000	0.0000	48,000	0.00
Mar 2016	ZAEU	15.05 Call	24,000	506.7203	0.0000	0.0000	0.0000	24,000	0.00
Mar 2016	ZAEU	16.15 Call	24,000	275.0202	0.0000	0.0000	0.0000	24,000	0.00
Mar 2016	ZAEU	16.30 Call	24,000	254.5163	0.0000	0.0000	0.0000	24,000	0.00
Jun 2016	ZAEU	14.20 Put	6,000	383.1554	465.3242	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	500.7105	434.4978	0.0000	0.0000	0	0.00
			<u>288,040</u>					<u>206,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>362,646</b>					<b>207,219.00</b>	<b>17,143,555.60</b>
									<u>10 325 083.00</u>
									<u>87 522 463 818.70</u>
<b>Future</b>									
Sep 2015	ZAFR	Future	1,582	13.3230	13.2793	0.0000	0.0000	0	0.00
Dec 2015	ZAFR	Future	7,229	13.5769	13.5326	0.0000	0.0000	0	0.00
			<u>8,811</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,811</b>					<b>0.00</b>	<b>0.00</b>
									<u>463 194.00</u>
									<u>4 341 027 648.00</u>
<b>Future</b>									
Sep 2015	ZAGB	Future	28,065	19.8475	19.7114	19.7854	19.7520	64	1,264,996.40
Dec 2015	ZAGB	Future	4,958	20.1465	20.0086	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	Future	405	20.4743	20.3331	0.0000	0.0000	0	0.00
			<u>33,428</u>					<u>64.00</u>	<u>1,264,996.40</u>
									<u>4 965 740.00</u>
									<u>74 200 455 583.10</u>

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<b>Option</b>										
Sep 2015	ZAGB	18.00 Put	16,500	13.4296	15.5251	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	15.2732	17.7986	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	20.7579	24.7059	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	145.5418	115.2000	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	36.3865	40.4981	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1020.1284	920.2276	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	537.1890	474.5743	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	399.4442	350.3693	0.0000	0.0000	0	0.00	
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1 163 988.00</u>
	<b>Total</b>		<b>134,008</b>					<b>64.00</b>	<b>1,264,996.40</b>	<b>6 129 728.00 74 200 455 583.10</b>
<b>Future</b>										
Sep 2015	ZAJY	Future	24	0.1036	0.1028	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1053	0.1046	0.0000	0.0000	0	0.00	
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>	<u>669 103.00 6 843 102 441.20</u>
	<b>Total</b>		<b>4,322</b>					<b>0.00</b>	<b>0.00</b>	<b>669 103.00 6 843 102 441.20</b>
<b>Future</b>										
Sep 2015	ZAKS	Future	13	0.1243	0.1243	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1240	0.1227	0.0000	0.0000	0	0.00	
			<u>1,883</u>					<u>0.00</u>	<u>0.00</u>	<u>5 714.00 71 228 520.00</u>
	<b>Total</b>		<b>1,883</b>					<b>0.00</b>	<b>0.00</b>	<b>5 714.00 71 228 520.00</b>
<b>Future</b>										
Sep 2015	ZANN	Future	17,500	0.0624	0.0622	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0591	0.0589	0.0000	0.0000	0	0.00	
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913 387.00 5 125 880 040.00</u>
	<b>Total</b>		<b>94,200</b>					<b>0.00</b>	<b>0.00</b>	<b>913 387.00 5 125 880 040.00</b>
<b>Future</b>										
Sep 2015	ZAUM	Future	937	12.7462	12.7152	12.7873	12.7126	66	84,092,510.00	
Dec 2015	ZAUM	Future	119	12.9461	12.9146	12.9398	12.9398	10	12,939,800.00	
Mar 2016	ZAUM	Future	56	13.1627	13.1302	13.1467	13.1467	7	9,202,690.00	
			<u>1,112</u>					<u>83.00</u>	<u>106,235,000.00</u>	<u>94 969.00 95 087 230 790.00</u>
	<b>Total</b>		<b>1,112</b>					<b>83.00</b>	<b>106,235,000.00</b>	<b>99 492.00 95 087 230 790.00</b>
<b>Future</b>										
Sep 2015	ZAUS	Future	521,423	12.7462	12.7152	12.7982	12.6975	12,517	159,421,793.40	
Dec 2015	ZAUS	Future	174,750	12.9461	12.9146	12.9813	12.9018	8,529	110,323,060.40	
Mar 2016	ZAUS	Future	9,657	13.1627	13.1302	13.1467	13.1467	750	9,860,025.00	

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Jun 2016	ZAUS	Future	13,671	13.3773	13.3430	0.0000	0.0000	0	0.00
			<u>719,501</u>					<u>21,796.00</u>	<u>279,604,878.80</u>
									<u>90 413 128.00</u>
									<u>894 876 960 668.40</u>
<b>Option</b>									
Sep 2015	ZAUS	10.56 Put	18,946	0.5588	0.4462	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2146.8094	2115.6880	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.4200	1.1724	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1747.6866	1716.4295	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.4866	1.2295	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1578.4076	1547.0548	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	2.3698	1.9970	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	2.6065	2.2051	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	2.9384	2.4986	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	4.9195	4.6816	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	5.7979	5.5643	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1153.5886	1122.3677	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	7.3886	7.1677	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	7.9996	7.7865	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	13.1775	13.0853	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	777.8907	747.5908	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	31.6907	32.3908	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	742.3064	712.2345	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	707.2257	678.1522	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	689.8940	661.4911	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	43.6940	46.2911	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	664.9868	636.8561	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	608.5533	581.1272	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	62.3533	65.9272	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	585.1287	558.0341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	435.2857	410.9805	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	143.5261	150.8343	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	397.3191	373.9423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	391.2090	367.9909	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	367.3906	344.8264	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	339.0305	317.3033	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	328.1258	306.7405	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	301.9524	281.4387	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	263.2846	245.9878	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	242.9094	226.4572	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	206.4158	191.5937	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	175.1186	161.8278	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	428.9186	446.6278	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	158.5889	146.1613	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	155.9870	143.7002	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	148.4290	136.5543	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	136.6304	125.4206	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	619.5854	640.6097	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	110.1849	100.5560	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	90.4350	82.4219	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	37.2951	33.1789	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	24.4306	21.3480	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	19.9329	17.3078	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	16.8090	14.5174	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2010.4463	1978.5113	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	14.3463	13.9113	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1961.8480	1929.7924	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1768.8308	1736.1418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1578.5949	1544.9811	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	45.9965	42.6148	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	46.7895	43.5581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	61.6617	58.6803	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	68.2001	65.0195	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	82.9283	79.3469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	100.0471	96.0806	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	965.8809	930.0581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	926.7966	890.8153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	919.0675	883.0544	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	137.5983	133.0257	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	888.4491	852.3196	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	266.7175	265.5841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	647.1567	614.5690	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	641.5355	608.9976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	630.4120	597.9707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	482.0170	451.5181	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	441.0469	412.8093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	404.6224	377.5263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	371.3531	345.4156	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	346.8494	321.8484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	313.3465	289.7460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	302.9905	279.8528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	288.1680	265.7187	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	252.7118	232.2245	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	147.6276	133.6954	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	107.4051	96.5442	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	98.9504	88.7918	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	61,100	97.1312	87.1267	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	68.3597	62.2283	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	41.1333	37.5835	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	77.7927	73.2266	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	105.5068	100.6508	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	109.3679	104.4928	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	123.3001	118.3788	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	131.2559	126.3245	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	166.8293	162.0004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	398.1382	373.8283	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	327.4637	305.9694	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	284.3139	264.7371	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.90 Call	0	244.6167	0.0000	0.0000	0.0000	4,000	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	169.8337	156.2857	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.15 Call	0	161.4169	0.0000	0.0000	0.0000	4,000	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	158.2586	145.4738	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	24.4949	21.2966	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	203.5047	198.5221	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	400.7614	377.6420	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	181.5982	173.1703	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	249.0392	227.1729	0.0000	0.0000	0	0.00		
			<u>1,507,248</u>					<u>8,000.00</u>	<u>0.00</u>	<u>17 700 327.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,226,749</b>					<b>29,796.00</b>	<b>279,604,878.80</b>	<b>108 113 455.00</b>	<b>894 876 960 668.40</b>
<b>Future</b>											
Sep 2015	ZAZW	Future	130	1.6273	1.6547	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>	<u>1 671 324.00</u>
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>	<b>1 671 324.00</b>
		<b>Grand Total</b>	<b>2,952,704</b>					<b>249,162.00</b>	<b>404 248 430.80</b>	<b>145,086,096</b>	<b>1,253,727,689,965.20</b>