



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	375.9749	325.1903	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>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	80.6322	77.9327	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	579.3322	604.1327	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	178.9812	173.7307	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	651.3812	673.9307	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	481.9625	471.4546	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	457.3030	447.5820	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>											
Sep 2015	DANZ	Future	0	8.4798	8.3974	0.0000	0.0000	4,000	33,764,800.00		
			0					4,000.00	33,764,800.00	748120.00	5667205252.00
<b>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	47.9854	84.3245	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	456000.00	0.00
		<b>Total</b>	<b>8,000</b>					<b>4,000.00</b>	<b>33,764,800.00</b>	1204120.00	5667205252.00
<b>Future</b>											
Aug 2015	DAUS	Future	98	12.8902	12.8160	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.8946	12.8205	0.0000	0.0000	2,000	25,785,200.00		
Aug 2015	DAUS	Future	600	12.9037	12.8295	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.9263	12.8521	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	12.9669	12.8926	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.0008	12.9263	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.0351	12.9602	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	Future	250	13.1001	13.0243	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.1310	13.0550	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.1619	13.0857	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.2166	13.1399	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.3546	13.2768	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.5698	13.4898	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.8097	13.7282	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.0337	13.9556	0.0000	0.0000	0	0.00		
			<u>20,881</u>					<u>2,000.00</u>	<u>25,785,200.00</u>	<u>3283539.00</u>	<u>32840332250.40</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	39.1638	32.2754	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	256.7638	323.9754	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0077	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0193	0.0012	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	305.3063	247.6123	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	83.1690	65.1306	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0000	0.1384	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	185.1817	0.0000	0.0000	0.0000	8,000	0.00
Sep 2015	DAUS	10.80 Put	300	0.2252	0.3019	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.6630	0.8753	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	1.4435	1.8869	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	135.8655	120.4699	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	36.6336	34.3554	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0770	0.0408	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.5380	1.8039	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	3.2719	3.7032	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	163.9750	150.3409	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	13.2928	11.5802	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	521.2652	476.6947	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	345.7172	0.0000	0.0000	0.0000	12,500	0.00
Nov 2015	DAUS	10.80 Put	300	3.6269	4.4075	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	7.3883	8.7425	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	181.6533	169.7630	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	23.2696	20.8079	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	6.5937	7.4398	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	12.4349	14.1319	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	190.1584	180.2995	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	28.6413	28.4012	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	55.5166	61.9062	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	645.5626	608.5926	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	578.6983	545.4374	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	217.0612	208.4360	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2016	DAUS	11.60 Put	1,000	46.9613	52.7041	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	147.9861	143.9120	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	67.2043	75.2161	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	223.8751	216.5079	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	79.9372	86.3720	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	234.1019	227.5250	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	89.7947	97.1160	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	238.2498	232.6605	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	101.1350	108.1623	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	245.7721	241.5441	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	159.6540	175.1589	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	331.4239	322.9924	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	111.5607	120.2105	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	276.7368	275.1404	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	121.3512	129.6498	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	306.5713	311.8678	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	324.9020	351.5840	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	447.5290	435.3269	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	129.7505	138.9895	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	345.7900	348.5106	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	137.2590	147.5110	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	351.5020	341.6033	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	143.9200	152.5595	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	324.6895	321.6948	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	149.4004	158.4088	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	307.0197	293.5111	0.0000	0.0000	0	0.00		
			<u>65,200</u>					<u>20,500.00</u>	<u>0.00</u>	<u>5357971.00</u>	<u>0.00</u>
<b>Total</b>			<b>86,081</b>					<b>22,500.00</b>	<b>25,785,200.00</b>	8641510.00	32840332250.40
<b>Future</b>											
Sep 2015	EUUS	Future	510	1.1079	1.1122	0.0000	0.0000	635	7,040,245.00		
Dec 2015	EUUS	Future	2,690	1.1097	1.1139	0.0000	0.0000	0	0.00		
			<u>3,200</u>					<u>635.00</u>	<u>7,040,245.00</u>	<u>146252.00</u>	<u>1663063065.00</u>
<b>Total</b>			<b>3,200</b>					<b>635.00</b>	<b>7,040,245.00</b>	146252.00	1663063065.00
<b>Future</b>											
Sep 2015	ZAAD	Future	2,319	9.5302	9.4790	9.5295	9.5241	502	4,782,458.60		
Dec 2015	ZAAD	Future	8,883	9.6330	9.5807	0.0000	0.0000	342	3,293,118.00		
Mar 2016	ZAAD	Future	1,975	9.7542	9.7013	9.7525	9.7525	50	487,625.00		
			<u>13,177</u>					<u>894.00</u>	<u>8,563,201.60</u>	<u>2618035.00</u>	<u>20905692014.50</u>
<b>Total</b>			<b>13,177</b>					<b>894.00</b>	<b>8,563,201.60</b>	2648609.00	20905692014.50

<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>	
<b>Future</b>										
Sep 2015	ZAEU	Future	36,245	14.3311	14.3036	14.3923	14.3500	102	1,467,945.50	
Dec 2015	ZAEU	Future	40,022	14.5788	14.5500	0.0000	0.0000	155	2,269,587.50	
Mar 2016	ZAEU	Future	3,200	14.8570	14.8278	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	Future	250	15.1362	15.1062	0.0000	0.0000	0	0.00	
			<u>79,717</u>					<u>257.00</u>	<u>3,737,533.00</u>	<u>6938771.00</u> <u>87791614724.70</u>
<b>Option</b>										
Sep 2015	ZAEU	12.26 Put	26,000	0.1204	0.1193	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.6331	0.6363	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	1.3381	1.3293	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	1.4293	1.4228	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	1.8604	1.8687	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	180.2689	171.2372	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	107.7081	102.9805	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	51.1383	49.8030	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	30.6920	30.8227	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	154.7911	161.8460	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	304.5418	316.5708	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	83.6180	83.6691	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	61.2814	61.3223	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	74.4512	74.6333	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	186.7016	191.0787	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	235.3081	240.8419	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	609.8410	599.5959	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	555.5848	546.7765	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	292.1249	290.5355	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	269.6109	268.5947	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	311.7727	320.7356	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	538.8660	535.7164	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3405331.00</u> <u>0.00</u>
		<b>Total</b>	<b>367,857</b>					<b>257.00</b>	<b>3,737,533.00</b>	<b>10344102.00</b> <b>87791614724.70</b>
<b>Future</b>										
Sep 2015	ZAFR	Future	1,551	13.2323	13.1681	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	13.4856	13.4197	0.0000	0.0000	116	1,569,480.00	
			<u>8,896</u>					<u>116.00</u>	<u>1,569,480.00</u>	<u>463741.00</u> <u>4348307703.00</u>
		<b>Total</b>	<b>8,896</b>					<b>116.00</b>	<b>1,569,480.00</b>	<b>463741.00</b> <b>4348307703.00</b>
<b>Future</b>										
Sep 2015	ZAGB	Future	27,009	20.1819	20.0965	20.2894	20.2300	109	2,206,153.20	
Dec 2015	ZAGB	Future	6,455	20.4883	20.4007	20.5600	20.5600	15	308,400.00	

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	Mar 2016	ZAGB	Future	1,022	20.8302	20.7406	20.9383	20.9383	5	104,691.50		
				<u>34,486</u>					<u>129.00</u>	<u>2,619,244.70</u>	<u>4985289.00</u>	<u>74593417632.00</u>
<b>Option</b>	Sep 2015	ZAGB	18.00 Put	16,500	1.5990	2.5077	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	2.3263	4.1126	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	3.8691	6.5143	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	138.7493	117.2778	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	17.6892	26.8710	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1245.9723	1173.7952	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	835.7212	0.0000	0.0000	0.0000	500	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	653.9314	602.5786	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	470.3804	433.7860	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	276.1410	0.0000	0.0000	0.0000	500	0.00		
				<u>101,580</u>					<u>1,000.00</u>	<u>0.00</u>	<u>1164988.00</u>	<u>0.00</u>
	<b>Total</b>			<b>136,066</b>					<b>1,129.00</b>	<b>2,619,244.70</b>	<b>6150277.00</b>	<b>74593417632.00</b>
<b>Future</b>	Sep 2015	ZAJY	Future	24	0.1040	0.1035	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	5,878	0.1058	0.1053	0.0000	0.0000	30	317,910.00		
				<u>5,902</u>					<u>30.00</u>	<u>317,910.00</u>	<u>670683.00</u>	<u>6859780601.20</u>
	<b>Total</b>			<b>5,902</b>					<b>30.00</b>	<b>317,910.00</b>	<b>670683.00</b>	<b>6859780601.20</b>
<b>Future</b>	Sep 2015	ZAKS	Future	13	0.1257	0.1250	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,960	0.1249	0.1245	0.0000	0.0000	0	0.00		
				<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5804.00</u>	<u>72302220.00</u>
	<b>Total</b>			<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	<b>5804.00</b>	<b>72302220.00</b>
<b>Future</b>	Sep 2015	ZANN	Future	17,500	0.0645	0.0641	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	76,700	0.0607	0.0608	0.0000	0.0000	0	0.00		
				<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u>	<u>5125880040.00</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	1,291	12.9353	12.8611	12.9810	12.9186	298	386,070,390.00		
	Dec 2015	ZAUM	Future	282	13.1381	13.0621	13.1844	13.1352	102	134,297,920.00		
	Mar 2016	ZAUM	Future	150	13.3618	13.2838	13.3718	13.3718	5	6,685,900.00		
	Jun 2016	ZAUM	Future	7	13.5795	13.4994	0.0000	0.0000	0	0.00		
				<u>1,730</u>					<u>405.00</u>	<u>527,054,210.00</u>	<u>98423.00</u>	<u>99534232560.00</u>
	<b>Total</b>			<b>1,730</b>					<b>405.00</b>	<b>527,054,210.00</b>	<b>102946.00</b>	<b>99534232560.00</b>

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<b>Future</b>										
Sep 2015	ZAUS	Future	545,833	12.9353	12.8611	12.9875	12.9194	49,006	634,529,417.20	
Dec 2015	ZAUS	Future	164,239	13.1381	13.0621	13.1940	13.1327	8,071	106,248,969.40	
Mar 2016	ZAUS	Future	16,253	13.3618	13.2838	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	Future	7,271	13.5795	13.4994	0.0000	0.0000	0	0.00	
			<u>733,596</u>					<u>57,077.00</u>	<u>740,778,386.60</u>	<u>91244275.00</u> <u>905576872507.70</u>
<b>Option</b>										
Sep 2015	ZAUS	10.56 Put	18,946	0.0169	0.0197	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.60 Call	2,900	2335.3199	2261.1233	0.0000	0.0000	21,600	0.00	
Sep 2015	ZAUS	10.98 Put	24,142	0.0960	0.1165	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Call	33,750	1935.4043	1861.2268	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Put	59,545	0.1043	0.1268	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.17 Call	10,000	1765.5098	1691.3587	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.20 Put	8,775	0.2372	0.2934	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.24 Put	48,000	0.2795	0.3467	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.29 Put	50,000	0.3429	0.4271	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.50 Put	27,540	0.8068	1.0196	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.54 Put	50,000	0.9488	1.2020	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Call	500	1336.5093	1262.5818	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Put	540	1.2093	1.4818	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.62 Put	10,000	1.3109	1.5857	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.75 Put	2,310	2.0672	2.4748	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Call	13,700	940.1743	867.0591	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Put	39,000	4.8743	5.9591	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.04 Call	681	900.9060	827.9760	0.0000	0.0000	458	0.00	
Sep 2015	ZAUS	12.08 Call	12,000	861.7518	789.0392	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Call	40	842.2229	769.6328	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Put	13,000	6.9229	8.5328	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.13 Call	1,237	812.9974	740.6097	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Call	40	745.1701	673.3655	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Put	50,000	9.8701	12.2655	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.23 Call	5,000	716.2855	645.6918	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.27 Put	201	12.6759	18.2331	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.39 Put	201	23.0685	33.6110	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.44 Call	10,000	524.9857	463.4629	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.48 Put	8,500	35.9620	50.5094	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.50 Call	33,750	474.7544	416.0879	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.51 Call	3,000	466.5938	408.4330	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.55 Call	3,000	434.5972	378.5382	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.60 Call	10,000	396.1376	342.8682	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.62 Call	8,000	381.2581	329.1490	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	12.67 Call	10,000	345.3869	296.2681	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	292.1263	247.9958	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	261.5331	220.5852	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	227.6269	190.9638	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	206.7331	174.4263	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	196.7968	0.0000	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	13.00 Call	53,650	162.5467	138.5517	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	227.2467	277.4517	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	141.1468	120.4337	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	137.8385	117.6404	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	128.3359	109.6251	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	113.8325	97.4234	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	89.3425	76.8790	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	404.0425	465.7790	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	83.0446	71.6018	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	15.5925	14.8735	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	8.0951	7.1229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	5.2041	4.4776	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	3.5271	2.9644	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2195.3633	2120.6058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	7.2633	8.5058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2146.0851	2071.4283	0.0000	0.0000	1,354	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1949.7274	1875.5586	0.0000	0.0000	4,544	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1754.9416	1681.4327	0.0000	0.0000	2,394	0.00
Dec 2015	ZAUS	11.60 Put	800	24.2614	27.6425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	24.7045	28.1377	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	31.7793	36.0263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	34.7444	40.5141	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	42.7219	50.8797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	53.6445	63.3016	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	0	1104.8113	1040.1378	0.0000	0.0000	1,074	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1062.2317	998.4577	0.0000	0.0000	3,300	0.00
Dec 2015	ZAUS	12.16 Call	0	1053.7906	990.2027	0.0000	0.0000	1,500	0.00
Dec 2015	ZAUS	12.18 Put	150	78.8857	91.6733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1020.2855	957.4555	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	783.7577	0.0000	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	12.56 Put	2,000	164.8713	191.7693	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	736.3249	687.5383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	729.7208	681.2522	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	716.6369	668.8074	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	595.1422	0.0000	0.0000	0.0000	17,883	0.00
Dec 2015	ZAUS	12.90 Call	15,000	540.7235	502.3188	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.00 Call	1,197	490.4228	455.0049	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	444.1128	412.8808	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	402.8918	375.7508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	373.5458	348.5229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	333.5864	311.4926	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	321.2820	300.1016	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	303.7219	283.8477	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	276.7029	0.0000	0.0000	0.0000	1,300	0.00
Dec 2015	ZAUS	13.66 Call	2,000	261.7580	245.0361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	1,000	193.0909	182.0308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	141.6176	134.4499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	98.3047	94.1351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	89.4346	85.8675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	87.5401	84.1010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	52.3454	54.0977	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	27.1359	30.0489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	53.5937	59.0462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	57.2487	63.0401	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	74.2476	81.5910	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	77.1607	84.7647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	85.4376	93.7767	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	89.8704	98.6007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	95.6994	107.2248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	114.5928	128.1563	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	144.6838	161.3109	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1030.2736	975.6882	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	281.8399	313.8467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	869.2790	825.0277	0.0000	0.0000	11,070	0.00
Mar 2016	ZAUS	13.26 Put	10,000	542.8013	589.1512	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	536.1692	511.3176	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	471.0446	450.1427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	422.6458	404.7241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	361.4010	347.1872	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	341.6717	328.6201	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	293.5547	283.3190	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	269.8837	260.7364	0.0000	0.0000	22,140	0.00
Mar 2016	ZAUS	15.75 Call	1,000	166.7474	163.1260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	143.2702	143.2257	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	23.5962	23.3701	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	157.2961	168.0874	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	420.7641	408.0808	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	151.1894	160.4454	0.0000	0.0000	0	0.00



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Dec 2016	ZAUS	19.81 Call	250	277.7121	272.9059	0.0000	0.0000	0	0.00	
			1,723,555					99,117.00	0.00	18103143.00
		<b>Total</b>	<b>2,457,151</b>					<b>156,194.00</b>	<b>740,778,386.60</b>	109347418.00
										905576872507.70
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6048	1.6127	0.0000	0.0000	0	0.00	
			130					0.00	0.00	203.00
		<b>Total</b>	<b>130</b>					<b>0.00</b>	<b>0.00</b>	203.00
										1671324.00
										1671324.00
		<b>Grand Total</b>	<b>3,214,363</b>					<b>186,160.00</b>	<b>1351230210.90</b>	<b>146,992,883</b>
										<b>1,271,060,283,421.40</b>