



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	419.2830	417.3091	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	80.6947	79.8305	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	533.7947	563.3305	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	181.9637	179.5990	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	608.9637	636.7990	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	496.3675	486.5401	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	470.7018	461.3659	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>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	40.8096	37.2762	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	8000.00	0.00
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8000.00	0.00
<b>Future</b>											
Aug 2015	DAUS	Future	98	12.9507	12.9486	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.9552	12.9530	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.9642	12.9621	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.9870	12.9848	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.0278	13.0257	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.0617	13.0597	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.0959	13.0941	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.1608	13.1593	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.1918	13.1903	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.2229	13.2214	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>
Jan 2016	DAUS	Future	1,150	13.2778	13.2764	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.4162	13.4149	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.6314	13.6308	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.8721	13.8717	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.0968	14.0953	0.0000	0.0000	0	0.00
			<u>20,881</u>					<u>0.00</u>	<u>0.00</u>
									<u>3283539.00</u>
									<u>32840332250.40</u>
<b>Option</b>									
Aug 2015	DAUS	13.11 Call	3,600	36.7752	45.0478	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	193.8752	204.2478	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	349.6155	351.5846	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	90.4428	98.9210	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1353	0.1453	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	203.2044	207.7873	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	193.4730	198.1107	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.1385	0.2042	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.4229	0.5420	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.9466	1.1089	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	145.4699	150.9585	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	37.6103	41.0508	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0863	0.0891	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.1367	1.3948	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	2.4493	2.9699	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	172.7240	178.6239	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	12.9363	15.3593	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	554.6974	558.7275	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	365.7377	369.8217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	361.4449	365.4596	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	2.9409	3.3943	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	6.0062	6.8027	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	190.1397	194.2017	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	23.1585	25.1208	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	5.3667	5.9951	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	10.2412	11.2774	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	197.6851	201.9933	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	29.1796	31.3160	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	47.2627	49.9491	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	673.5658	678.0109	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	603.8411	608.5616	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	223.9129	228.8468	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	40.3279	42.7529	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	15.40 Call	1,000	151.1526	155.7014	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	59.2738	62.0109	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	229.8714	235.3957	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	71.1591	73.7695	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	239.2712	245.4053	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	81.5854	84.0562	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	242.5061	249.3022	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	91.5628	94.0097	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	248.6983	255.9150	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	147.0072	149.7425	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	337.5093	344.5820	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	100.5135	103.4764	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	272.6661	278.9769	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	108.3306	111.7986	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	304.7301	310.2194	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	299.5970	304.3283	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	455.1702	460.0390	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	114.5735	118.4169	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	343.6824	348.6010	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	123.7287	127.3615	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	351.6780	357.4447	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	129.9075	133.2567	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	333.5451	339.6996	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	135.6359	138.5349	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	309.2312	315.7557	0.0000	0.0000	0	0.00		
			<u>73,200</u>					<u>0.00</u>	<u>0.00</u>	<u>5367971.00</u>	<u>0.00</u>
<b>Total</b>			<b>94,081</b>					<b>0.00</b>	<b>0.00</b>	<b>8651510.00</b>	<b>32840332250.40</b>
<b>Future</b>											
Sep 2015	EUUS	Future	516	1.1062	1.1041	0.0000	0.0000	0	0.00		
Dec 2015	EUUS	Future	2,690	1.1080	1.1058	0.0000	0.0000	0	0.00		
			<u>3,206</u>					<u>0.00</u>	<u>0.00</u>	<u>146309.00</u>	<u>1663692296.00</u>
<b>Total</b>			<b>3,206</b>					<b>0.00</b>	<b>0.00</b>	<b>146309.00</b>	<b>1663692296.00</b>
<b>Future</b>											
Sep 2015	ZAAD	Future	2,319	9.5112	9.5269	9.5006	9.4937	4	37,994.50		
Dec 2015	ZAAD	Future	8,883	9.6136	9.6299	9.6089	9.6036	2	19,212.50		
Mar 2016	ZAAD	Future	1,975	9.7341	9.7513	9.7283	9.7204	2	19,448.70		
			<u>13,177</u>					<u>8.00</u>	<u>76,655.70</u>	<u>2618543.00</u>	<u>20910532945.20</u>
<b>Total</b>			<b>13,177</b>					<b>8.00</b>	<b>76,655.70</b>	<b>2649117.00</b>	<b>20910532945.20</b>

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Sep 2015	ZAEU	Future	36,123	14.3766	14.3463	14.3654	14.2881	3,722	53,292,603.30
Dec 2015	ZAEU	Future	42,531	14.6242	14.5941	14.5796	14.5396	2,165	31,519,217.50
Mar 2016	ZAEU	Future	3,200	14.9029	14.8724	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	Future	250	15.1821	15.1524	0.0000	0.0000	0	0.00
			<u>82,104</u>					<u>5,887.00</u>	<u>84,811,820.80</u>
									<u>6945734.00</u>
									<u>87892028230.50</u>
<b>Option</b>									
Sep 2015	ZAEU	12.26 Put	26,000	0.0831	0.0964	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.70 Put	7,900	0.4134	0.5066	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.90 Put	7,500	0.8636	1.0759	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.92 Put	9,000	0.9297	1.1503	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	13.00 Put	10,700	1.2264	1.5031	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.38 Call	6,000	188.5760	181.4010	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.60 Call	26,000	109.2893	106.9151	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.90 Call	7,500	49.5933	49.5435	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.05 Put	6,682	28.7440	30.7299	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	142.6122	151.9439	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	282.7179	297.8078	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	83.3408	81.7071	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	61.3687	61.9778	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	73.8975	75.1059	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	178.5917	186.1257	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	224.6361	234.0564	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	626.5259	617.3536	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.05 Call	24,000	570.4526	562.0522	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	297.9882	292.9897	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	24,000	274.7539	270.0026	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	298.5754	311.7664	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	551.5570	547.3770	0.0000	0.0000	0	0.00
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>370,244</b>					<b>5,887.00</b>	<b>84,811,820.80</b>
									<u>10351065.00</u>
									<u>87892028230.50</u>
<b>Future</b>									
Sep 2015	ZAFR	Future	1,551	13.3841	13.3021	0.0000	0.0000	0	0.00
Dec 2015	ZAFR	Future	7,345	13.6402	13.5568	0.0000	0.0000	0	0.00
			<u>8,896</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,896</b>					<b>0.00</b>	<b>0.00</b>
									<u>463741.00</u>
									<u>4348307703.00</u>
<b>Future</b>									
Sep 2015	ZAGB	Future	26,770	20.3348	20.3496	20.3441	20.2512	1,059	21,489,083.00
Dec 2015	ZAGB	Future	6,579	20.6423	20.6582	20.6537	20.6270	14	289,151.80
Mar 2016	ZAGB	Future	1,022	20.9861	21.0023	0.0000	0.0000	0	0.00

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			34,371					1,073.00	21,778,234.80	4987980.00	74648220474.90
<b>Option</b>											
Sep 2015	ZAGB	18.00 Put	16,500	0.9671	1.1024	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	1.3925	1.6014	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	2.5639	2.9260	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	171.9792	189.4081	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	14.8294	16.5757	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1363.9516	1385.3799	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	926.1487	947.6655	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	728.2136	749.1465	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	518.7036	537.7201	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	302.9025	316.9732	0.0000	0.0000	0	0.00		
			101,580					0.00	0.00	1164988.00	0.00
	<b>Total</b>		<b>135,951</b>					<b>1,073.00</b>	<b>21,778,234.80</b>	<b>6152968.00</b>	<b>74648220474.90</b>
<b>Future</b>											
Sep 2015	ZAJY	Future	24	0.1046	0.1045	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	5,878	0.1064	0.1063	0.0000	0.0000	0	0.00		
			5,902					0.00	0.00	670683.00	6859780601.20
	<b>Total</b>		<b>5,902</b>					<b>0.00</b>	<b>0.00</b>	<b>670683.00</b>	<b>6859780601.20</b>
<b>Future</b>											
Sep 2015	ZAKS	Future	13	0.1254	0.1257	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1245	0.1246	0.0000	0.0000	0	0.00		
			1,973					0.00	0.00	5804.00	72302220.00
	<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	0.0649	0.0649	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	76,700	0.0610	0.0612	0.0000	0.0000	0	0.00		
			94,200					0.00	0.00	913387.00	5125880040.00
	<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	1,325	12.9961	12.9939	12.9982	12.9129	161	208,398,940.00		
Dec 2015	ZAUM	Future	288	13.1990	13.1975	13.1484	13.1136	35	45,972,140.00		
Mar 2016	ZAUM	Future	145	13.4233	13.4221	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	7	13.6411	13.6406	0.0000	0.0000	0	0.00		
			1,765					196.00	254,371,080.00	98894.00	100146998510.00
	<b>Total</b>		<b>1,765</b>					<b>196.00</b>	<b>254,371,080.00</b>	<b>103417.00</b>	<b>100146998510.00</b>

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<b>Future</b>									
Sep 2015	ZAUS	Future	594,283	12.9961	12.9939	12.9999	12.9139	71,203	922,227,854.60
Dec 2015	ZAUS	Future	173,013	13.1990	13.1975	13.1921	13.1192	7,896	103,696,089.60
Mar 2016	ZAUS	Future	16,153	13.4233	13.4221	13.4106	13.4106	400	5,364,240.00
Jun 2016	ZAUS	Future	7,271	13.6411	13.6406	13.6282	13.5963	1,000	13,612,250.00
			<u>790,720</u>					<u>80,499.00</u>	<u>1,044,900,434.20</u>
									<u>91442248.00</u>
									<u>908151218211.60</u>
<b>Option</b>									
Sep 2015	ZAUS	10.56 Put	18,946	0.0107	0.0119	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	2396.1126	2393.9141	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.0593	0.0675	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1996.1644	1993.9733	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.0644	0.0733	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1826.2288	1824.0474	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.1455	0.1667	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.1714	0.1965	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.2102	0.2413	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.4958	0.5701	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.5838	0.6712	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1396.8459	1394.7572	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.7459	0.8572	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.8093	0.9299	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	1.3209	1.5216	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	999.1738	997.4868	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	3.0738	3.5868	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	681	959.6331	958.0272	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	920.1657	918.6527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	900.4633	899.0017	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	4.3633	5.1017	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	870.9534	869.5759	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	802.3371	801.1921	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	6.2371	7.2921	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	773.0522	772.0241	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	8.0418	9.3884	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.39 Put	201	13.7419	15.8155	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	574.4124	574.7017	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	22.7807	25.6256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	521.4150	522.2439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	512.7620	513.6847	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	478.7156	480.0182	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	437.5288	439.3141	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	421.5140	423.4935	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	382.7151	385.1703	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	12.75 Call	950	324.5990	327.7701	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	290.9360	294.5049	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	253.3862	257.3668	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	230.1213	234.3310	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	219.0271	223.3340	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	178.2284	182.8239	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	182.1284	188.9239	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	154.1392	158.8505	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	150.4181	155.1395	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	139.7331	144.4703	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	123.4538	128.1725	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	96.0653	100.6080	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	349.9653	356.7080	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	89.0517	93.5131	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	15.5073	17.4319	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	8.2319	9.5090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	5.2486	6.1147	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	3.5335	4.1418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2254.9139	2254.1541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	5.9139	6.6541	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2205.5112	2204.8087	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2008.5401	2008.1049	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1812.9103	1812.8153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	20.1806	22.0098	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	20.5568	22.4100	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	26.5836	28.7910	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	29.1199	31.4665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	34.9089	37.5481	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	44.3539	47.3285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1111.3167	1113.2878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	66.5241	70.0903	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1068.4512	1070.5805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	825.6475	828.5952	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	141.8931	146.4798	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	773.9699	777.0913	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	767.0912	770.2445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	753.4562	756.6766	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	626.5424	630.2997	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	569.5187	573.4584	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	516.7197	520.7880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	468.0374	472.1801	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	423.3249	427.4916	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.28 Call	150	392.2949	396.5491	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.40 Call	1,300	350.0315	354.3657	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,222	337.0147	341.3655	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	13,737	318.4398	322.8035	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.60 Call	1,300	289.8651	294.2234	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	274.0622	278.4050	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.00 Call	16,000	201.2990	205.4322	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	147.0141	150.7907	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	101.4570	104.7687	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	92.1327	95.3200	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	90.1427	93.3023	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	53.3277	55.8032	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	23.1649	24.8217	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	46.8697	49.2262	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	50.1780	52.6073	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	65.6476	68.3550	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	68.3086	71.0558	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	75.8875	78.7401	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	79.9554	82.8567	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	85.3140	88.2758	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	100.7547	103.9441	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	128.6544	132.2634	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	1071.2425	1074.4159	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	255.4182	260.2293	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	31,070	902.4296	906.2308	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	505.8577	512.0991	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	555.7180	561.2710	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	487.6195	493.4178	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	437.0030	442.9411	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	372.8042	378.8352	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	352.1424	358.1807	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	301.7687	307.7607	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	277.2891	283.2272	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	169.5046	174.7004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	140.1675	145.2537	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	22.8926	24.5760	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	144.4916	147.3489	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	430.2054	436.7964	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	138.9836	141.5963	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	279.0604	285.3582	0.0000	0.0000	0	0.00		
			<u>1,753,555</u>					<u>0.00</u>	<u>0.00</u>	<u>18148643.00</u>	<u>0.00</u>



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		<b>Total</b>	<b>2,544,275</b>				<b>80,499.00</b>	<b>1,044,900,434.20</b>	109590891.00	908151218211.60
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6121	1.6092	0.0000	0	0.00		
			<u>130</u>				<u>0.00</u>	<u>0.00</u>	203.00	1671324.00
		<b>Total</b>	<b>130</b>				<b>0.00</b>	<b>0.00</b>	203.00	1671324.00
		<b>Grand Total</b>	<b>3,311,800</b>				<b>87,663.00</b>	<b>1405938225.50</b>	<b>147,257,046</b>	<b>1,274,408,081,585.70</b>