



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18,980.00</u>	<u>3,036,800.00</u>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18,980.00</b>	<b>3,036,800.00</b>
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	200.7592	364.0757	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	325.6592	187.9757	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	356.6200	518.4071	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	451.4200	309.7071	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	750.6996	925.9101	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	719.0218	888.4364	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1,000.00</b>	<b>0.00</b>
<b>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	57.6723	67.4920	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8,000.00</b>	<b>0.00</b>
<b>Future</b>											
Aug 2015	DAUS	Future	0	13.0978	13.1139	0.0000	0.0000	24,250	317,621,650.00		
Aug 2015	DAUS	Future	600	13.0823	13.1183	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	13.0984	13.1415	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.1398	13.1828	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.1746	13.2178	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.2094	13.2528	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	8,000	13.2637	13.3078	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.2756	13.3197	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.3069	13.3515	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.3386	13.3837	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	13.3948	13.4408	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.5363	13.5847	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.7566	13.8088	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.0042	14.0587	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.2229	14.2744	0.0000	0.0000	0	0.00		
			<u>16,533</u>					<u>24,250.00</u>	<u>317,621,650.00</u>	<u>3,344,510.00</u>	<u>33,636,401,907.20</u>

**Option**

Sep 2015	DAUS	13.02 Call	3,000	146.0620	191.9801	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	139.9133	185.5201	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.95 Put	3,000	90.4613	91.3362	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.18 Call	1,000	118.8971	157.4555	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	277.6614	319.6629	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	266.3900	308.0510	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	263.7960	303.0533	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.1669	0.2688	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.4431	0.6073	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.9031	1.1102	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	203.2181	237.2823	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	60.3772	76.5748	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.2222	0.3247	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.7417	2.1629	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	3.2199	4.0286	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	239.9266	270.2503	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	19.4309	22.7707	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	658.7485	703.0192	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	492.6627	533.7533	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	466.0733	502.9674	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	461.4197	497.8863	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	359.6353	352.1329	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	4.9302	5.1301	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	8.2540	8.5849	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	144.1993	0.0000	0.0000	0.0000	5,000	0.00
Nov 2015	DAUS	12.85 Put	15,000	225.5433	0.0000	0.0000	0.0000	10,000	0.00
Nov 2015	DAUS	12.93 Put	201	260.7785	0.0000	0.0000	0.0000	201	0.00
Nov 2015	DAUS	13.03 Call	5,000	554.3014	0.0000	0.0000	0.0000	5,000	0.00
Nov 2015	DAUS	13.03 Put	5,000	308.7014	0.0000	0.0000	0.0000	10,000	0.00
Nov 2015	DAUS	13.24 Call	5,000	458.2510	492.4605	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	454.1019	0.0000	0.0000	0.0000	15,000	0.00
Nov 2015	DAUS	13.25 Put	15,000	428.5019	0.0000	0.0000	0.0000	30,000	0.00
Nov 2015	DAUS	13.33 Call	201	422.6143	0.0000	0.0000	0.0000	402	0.00
Nov 2015	DAUS	13.33 Put	201	477.0143	0.0000	0.0000	0.0000	402	0.00
Nov 2015	DAUS	13.43 Call	5,000	387.1883	0.0000	0.0000	0.0000	5,000	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	13.65 Call	15,000	320.3019	0.0000	0.0000	0.0000	10,000	0.00		
Nov 2015	DAUS	13.73 Call	201	299.3324	0.0000	0.0000	0.0000	201	0.00		
Nov 2015	DAUS	13.85 Call	250	270.8241	295.2065	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	46.4983	53.0861	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	6.4769	6.4018	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	11.9500	11.9451	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	283.9981	302.9313	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	58.8443	63.4376	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	55.0044	54.6949	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	806.8241	836.8411	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	736.6676	764.9705	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	319.0198	332.6496	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	48.6627	47.9824	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	227.0211	234.7273	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	73.3167	71.5755	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	326.1646	335.8857	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	86.6505	82.4914	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	337.7283	347.8269	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	97.1833	92.0162	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	342.6204	353.3813	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	107.0752	100.1056	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	350.6306	362.1329	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	171.0703	158.3592	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	455.5542	469.4054	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	119.7639	109.4463	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	365.4723	372.8487	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	130.8918	118.3195	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	401.9826	406.2003	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	333.5919	304.6559	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	585.6374	598.1877	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	142.4632	126.2834	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	435.0969	443.9862	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	153.0067	135.4469	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	477.5313	487.9125	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	160.8927	143.4352	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	456.0485	470.5758	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	169.1660	149.2709	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	423.5564	448.1027	0.0000	0.0000	0	0.00		
			<u>159,504</u>					<u>91,206.00</u>	<u>0.00</u>	<u>5,494,777.00</u>	<u>0.00</u>
		<b>Total</b>	<b>176,037</b>					<b>115,456.00</b>	<b>317,621,650.00</b>	<b>8,839,287.00</b>	<b>33,636,401,907.20</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2015	EUUS	Future	520	1.1220	1.1411	0.0000	0.0000	0	0.00	
Dec 2015	EUUS	Future	2,082	1.1236	1.1428	0.0000	0.0000	583	6,573,325.00	
			<u>2,602</u>					<u>583.00</u>	<u>6,573,325.00</u>	
		<b>Total</b>	<b>2,602</b>					<b>583.00</b>	<b>6,573,325.00</b>	
									<b>194,487.00</b>	
									<b>2,219,225,862.00</b>	
<b>Future</b>										
Sep 2015	ZAAD	Future	2,319	9.3626	9.3501	9.3807	9.3462	1,000	9,363,925.00	
Dec 2015	ZAAD	Future	8,883	9.4668	9.4539	9.4898	9.4540	1,000	9,472,650.00	
Mar 2016	ZAAD	Future	2,050	9.5883	9.5781	0.0000	0.0000	0	0.00	
			<u>13,252</u>					<u>2,000.00</u>	<u>18,836,575.00</u>	
									<b>2,626,306.00</b>	
									<b>20,984,312,626.00</b>	
<b>Option</b>										
Dec 2015	ZAAD	9.30 Put	201	202.4059	196.4336	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	234.5337	219.0496	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	96.8002	88.5916	0.0000	0.0000	0	0.00	
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	
		<b>Total</b>	<b>13,855</b>					<b>2,000.00</b>	<b>18,836,575.00</b>	
									<b>2,657,483.00</b>	
									<b>20,984,312,626.00</b>	
<b>Future</b>										
Dec 2015	ZACR	Future	25,110	2.0301	2.0317	0.0000	0.0000	30,603	619,649,544.00	
			<u>25,110</u>					<u>30,603.00</u>	<u>619,649,544.00</u>	
		<b>Total</b>	<b>25,110</b>					<b>30,603.00</b>	<b>619,649,544.00</b>	
									<b>31,303.00</b>	
									<b>631,930,594.00</b>	
<b>Future</b>										
Sep 2015	ZAEU	Future	33,460	14.7061	15.0068	14.8471	14.7080	2,389	35,386,494.10	
Dec 2015	ZAEU	Future	63,179	14.9597	15.2667	15.1214	15.0129	21,760	327,242,562.80	
Mar 2016	ZAEU	Future	3,576	15.2450	15.5601	15.3891	15.2481	240	3,664,174.50	
Jun 2016	ZAEU	Future	250	15.5294	15.8520	0.0000	0.0000	0	0.00	
			<u>100,465</u>					<u>24,389.00</u>	<u>366,293,231.40</u>	
									<b>7,001,343.00</b>	
									<b>88,732,124,641.30</b>	
<b>Option</b>										
Sep 2015	ZAEU	12.26 Put	26,000	0.0908	0.0478	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.4023	0.2091	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.7869	0.4056	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	0.8413	0.4333	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	1.0987	0.5637	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	137.5671	283.8873	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	27.7540	20.7113	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	115.0777	73.5306	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	222.3363	148.8884	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	418.7124	549.2904	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	180.5078	238.2812	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	58.6364	43.9784	0.0000	0.0000	0	0.00	

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Mar 2016	ZAEU	13.20 Put	18,000	71.5439	53.3405	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	162.3187	116.4299	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	206.4727	143.6436	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	897.9162	1072.2192	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	831.8256	995.0556	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	532.5629	642.7365	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	484.8146	585.7250	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	452.5472	547.0888	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	283.2069	202.7441	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	793.8892	920.7079	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3,501,331.00</u>
	<b>Total</b>		<b>388,605</b>					<b>24,389.00</b>	<b>366,293,231.40</b>	<b>10,502,674.00</b>
										<b>88,732,124,641.30</b>
<b>Future</b>										
Sep 2015	ZAFR	Future	1,544	13.6218	13.9113	13.7150	13.6900	13	178,220.00	
Dec 2015	ZAFR	Future	7,345	13.8811	14.1781	0.0000	0.0000	0	0.00	
			<u>8,889</u>					<u>13.00</u>	<u>178,220.00</u>	<u>463,773.00</u>
	<b>Total</b>		<b>8,889</b>					<b>13.00</b>	<b>178,220.00</b>	<b>4,348,750,026.80</b>
										<b>463,773.00</b>
										<b>4,348,750,026.80</b>
<b>Future</b>										
Sep 2015	ZAGB	Future	33,475	20.1617	20.4405	20.3260	20.1700	8,805	178,213,265.90	
Dec 2015	ZAGB	Future	9,125	20.4698	20.7534	20.6232	20.5012	640	13,185,086.00	
Mar 2016	ZAGB	Future	1,272	20.8131	21.1050	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	Future	200	21.1484	21.4478	21.2676	21.2676	200	4,253,520.00	
			<u>44,072</u>					<u>9,645.00</u>	<u>195,651,871.90</u>	<u>5,011,321.00</u>
										<b>75,128,844,445.50</b>
<b>Option</b>										
Sep 2015	ZAGB	18.00 Put	16,500	2.4706	1.5274	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	3.5294	2.2234	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	5.4853	4.3736	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	154.0840	260.3443	0.0000	0.0000	20,000	0.00	
Dec 2015	ZAGB	17.87 Put	830	37.5030	35.1471	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1304.0201	1532.6797	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	930.8438	1107.5417	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	765.5232	915.7210	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	594.6472	701.7200	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	398.5039	463.0805	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	336.2883	387.2965	0.0000	0.0000	0	0.00	
			<u>121,580</u>					<u>20,000.00</u>	<u>0.00</u>	<u>1,274,988.00</u>
	<b>Total</b>		<b>165,652</b>					<b>29,645.00</b>	<b>195,651,871.90</b>	<b>6,286,309.00</b>
										<b>75,128,844,445.50</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Sep 2015	ZAJY	Future	24	0.1090	0.1103	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	6,876	0.1107	0.1122	0.0000	0.0000	0	0.00		
			<u>6,900</u>					<u>0.00</u>	<u>0.00</u>	<u>671,681.00</u>	<u>6,871,394,327.20</u>
	<b>Total</b>		<b>6,900</b>					<b>0.00</b>	<b>0.00</b>	<b>671,681.00</b>	<b>6,871,394,327.20</b>
<b>Future</b>											
Sep 2015	ZAKS	Future	13	0.1261	0.1267	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1259	0.1263	0.0000	0.0000	0	0.00		
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5,804.00</u>	<u>72,302,220.00</u>
	<b>Total</b>		<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	<b>5,804.00</b>	<b>72,302,220.00</b>
<b>Future</b>											
Sep 2015	ZANN	Future	2,000	0.0658	0.0659	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	28,268	0.0588	0.0593	0.0000	0.0000	28,132	163,446,920.00		
			<u>30,268</u>					<u>28,132.00</u>	<u>163,446,920.00</u>	<u>979,319.00</u>	<u>5,520,599,960.00</u>
	<b>Total</b>		<b>30,268</b>					<b>28,132.00</b>	<b>163,446,920.00</b>	<b>979,319.00</b>	<b>5,520,599,960.00</b>
<b>Future</b>											
Sep 2015	ZAUM	Future	1,391	13.1076	13.1507	13.1530	13.0250	81	106,074,550.00		
Dec 2015	ZAUM	Future	306	13.3142	13.3589	13.3677	13.2524	91	121,314,780.00		
Mar 2016	ZAUM	Future	203	13.5436	13.5921	13.5680	13.5623	10	13,565,150.00		
Jun 2016	ZAUM	Future	7	13.7668	13.8191	0.0000	0.0000	0	0.00		
			<u>1,907</u>					<u>182.00</u>	<u>240,954,480.00</u>	<u>99,754.00</u>	<u>101,284,755,440.00</u>
	<b>Total</b>		<b>1,907</b>					<b>182.00</b>	<b>240,954,480.00</b>	<b>104,277.00</b>	<b>101,284,755,440.00</b>
<b>Future</b>											
Sep 2015	ZAUS	Future	535,990	13.1076	13.1507	13.1777	13.0254	26,006	341,500,617.50		
Dec 2015	ZAUS	Future	200,205	13.3142	13.3589	13.3941	13.2627	54,749	727,327,913.70		
Mar 2016	ZAUS	Future	22,663	13.5436	13.5921	13.5900	13.5637	1,500	20,367,500.00		
Jun 2016	ZAUS	Future	14,460	13.7668	13.8191	13.8296	13.7873	1,509	20,828,165.60		
Sep 2016	ZAUS	Future	700	14.0139	14.0682	0.0000	0.0000	0	0.00		
			<u>774,018</u>					<u>83,764.00</u>	<u>1,110,024,196.80</u>	<u>91,959,666.00</u>	<u>914,988,854,108.00</u>
	<b>Total</b>										
<b>Option</b>											
Sep 2015	ZAUS	10.56 Put	18,946	0.0142	0.0210	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	2,900	2507.6166	2550.7246	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	0.0754	0.1066	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	2107.6816	2150.8150	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	0.0816	0.1150	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1937.7595	1980.9198	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	0.1795	0.2462	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	0.2100	0.2864	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	11.29 Put	50,000	0.2556	0.3459	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.5803	0.7596	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.6779	0.8813	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1508.4555	1551.8007	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.8555	1.1007	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.9243	1.1851	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	1.5253	1.9103	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1110.6932	1154.7808	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	3.0932	4.0808	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1031.4407	1075.7708	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1011.6583	1056.0573	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	4.0583	5.3573	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	982.0117	1026.5209	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	912.9804	957.7818	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	5.3804	7.0818	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	883.4676	928.4107	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	678.6821	724.9399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	13.7313	16.0610	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	623.0620	667.7638	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	613.9900	658.7163	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	578.1496	623.0294	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	534.4571	579.4898	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	475.6479	520.7867	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	412.3059	457.3397	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	375.0553	419.8641	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	332.9191	377.2671	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	306.4543	350.3695	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	293.7233	337.3818	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	246.1999	288.5591	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	138.5999	137.8591	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	214.1567	255.2566	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	209.1143	249.9821	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	194.4990	234.6272	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	173.5109	210.5883	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	137.3977	171.1028	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	279.7977	270.4028	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	127.9683	160.6226	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	22.4457	34.3414	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	11.2799	18.7973	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	7.9173	14.1137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	5.5899	10.1278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2372.0767	2416.4503	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	ZAUS	10.95 Put	8,917	7.8767	7.5503	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2322.7317	2367.1192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2125.9344	2170.4168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1930.3232	1974.9808	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	22.1337	22.3731	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	22.4872	22.7435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	28.0546	28.5909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	30.3579	31.0113	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	35.5392	36.4578	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	43.6374	42.8153	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1226.7101	1270.2321	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	66.9295	65.6706	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1184.2057	1227.5877	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	943.9093	986.1300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	144.9960	142.2053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	891.8588	933.7156	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	884.5574	926.3566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	870.0543	911.7422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	210.5856	203.7804	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	740.7085	778.1569	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	683.3843	719.6704	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	269.1843	260.7704	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	630.0733	665.1490	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	580.6521	614.4822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	534.9573	567.5220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	513.4558	545.3789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	500.9692	532.5103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	455.0960	484.4709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	440.9004	469.6907	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	420.5163	448.4386	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	388.8521	415.3534	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	371.1605	396.8256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	287.1096	308.3397	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	231.7577	249.6140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	220.8538	237.9960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	216.3827	233.2322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	1,000	202.3180	218.2158	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	162.1376	175.4006	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	149.4496	161.7936	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	146.7155	158.8582	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	93.9528	101.9474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	28.6010	27.8258	0.0000	0.0000	0	0.00



DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2016	ZAUS	11.55 Put	42,370	58.0714	56.2052	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	62.1172	60.0972	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	80.8260	78.0800	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	84.0101	81.1400	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	93.0304	89.8050	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	97.8415	94.4261	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	104.1473	100.4857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	119.2368	114.9794	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	145.9929	138.1096	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1215.4889	1253.0775	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	283.4683	270.3717	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1048.5291	1083.2192	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	368.9747	350.2445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	528.6580	505.7335	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	695.2888	717.2905	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	621.9497	641.8557	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	566.4500	584.4913	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	494.3741	509.9154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	470.6939	485.4080	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	411.9303	424.4698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	382.8023	394.2464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	303.7756	312.7638	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	249.3606	256.4825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	201.4167	204.2551	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	47.2425	50.9892	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	167.4143	154.2559	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	560.0870	575.5311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	174.4261	154.3893	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	389.0200	406.2001	0.0000	0.0000	0	0.00
			<u>1,847,388</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,621,406</b>					<b>83,764.00</b>	<b>1,110,024,196.80</b>
									<b>110,404,845.00</b>
									<b>914,988,854,108.00</b>
<b>Future</b>									
Sep 2015	ZAZW	Future	130	1.5384	1.5367	0.0000	0.0000	0	0.00
			<u>130</u>					<u>0.00</u>	<u>0.00</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>203.00</b>
									<b>1,671,324.00</b>
		<b>Grand Total</b>	<b>3,481,334</b>					<b>314,767.00</b>	<b>3,039,230,014.10</b>
									<b>148,698,696</b>
									<b>1,286,156,003,210.90</b>