



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-September-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>	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	384.7481	285.6839	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	125.2481	206.9839	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	550.1500	453.2697	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	255.7500	341.1697	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	973.9627	862.4479	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	934.3135	826.6696	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	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	8.4758	8.4132	0.0000	0.0000	8,000	67,710,400.00		
			<u>0</u>					<u>8,000.00</u>	<u>67,710,400.00</u>	764120.00	5802014852.00
<b>Option</b>											
Sep 2015	DANZ	8.40 Put	8,000	34.8990	60.2850	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	456000.00	0.00
		<b>Total</b>	<b>8,000</b>					<b>8,000.00</b>	<b>67,710,400.00</b>	1220120.00	5802014852.00
<b>Future</b>											
Sep 2015	DAUS	Future	285	13.3938	13.3044	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.4372	13.3485	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.4735	13.3843	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	13.5094	13.4198	0.0000	0.0000	16	214,379.20		
Nov 2015	DAUS	Future	8,000	13.5649	13.4751	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.5770	13.4871	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.6088	13.5187	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	250	13.6410	13.5507	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.6979	13.6071	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.8419	13.7498	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.0695	13.9742	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.3245	14.2252	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.5361	14.4388	0.0000	0.0000	0	0.00		
			<u>16,033</u>					<u>16.00</u>	<u>214,379.20</u>	<u>3346826.00</u>	<u>33667455146.40</u>

Option

Sep 2015	DAUS	13.02 Call	3,000	367.1449	290.6380	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	357.5906	281.9374	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.95 Put	3,000	16.8935	28.2324	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.18 Call	1,000	263.8193	206.6134	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	470.2647	403.8561	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	454.2134	389.2595	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Call	3,600	84.4084	73.4446	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	589.4084	667.2446	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	432.2454	374.7947	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0604	0.0416	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.1856	0.1472	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.4126	0.3596	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	333.4679	288.7986	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	94.0812	82.9200	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.7804	0.6616	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.2069	1.1206	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	2.1140	1.8095	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	348.2143	315.1141	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	22.7826	15.1848	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	887.3295	811.1698	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	680.4052	618.7591	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	634.2127	579.7545	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	627.0560	573.5712	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	228.1030	262.4088	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	3.4128	2.9046	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	5.7728	4.9555	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	83.9693	94.4911	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	131.7949	152.5435	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	156.6291	180.9169	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	738.4608	677.5220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	191.4608	220.4220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	615.3201	564.6322	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	609.9138	559.7192	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	282.9138	322.6192	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	13.33 Call	201	568.1220	521.8595	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	321.1220	364.7595	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	519.4547	478.0434	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	427.3220	394.6751	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	398.7543	368.3545	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	359.6840	332.4028	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	54.8966	44.2920	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.7178	4.3471	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	8.2476	7.7501	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	362.6418	340.1640	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	79.5034	65.7677	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	37.5180	36.9646	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	996.9975	933.9754	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	908.9385	855.4368	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	394.7587	375.1173	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	33.8618	29.4153	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	279.1298	266.0667	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	615.0942	585.8739	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	51.6066	47.8028	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	397.6449	380.6958	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	64.9003	60.7379	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	405.7136	388.8391	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	75.2496	70.6792	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	404.9175	387.7820	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	85.7763	81.1966	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	406.6603	389.2299	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	136.0525	135.0495	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	530.8553	509.2457	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	95.4586	89.8986	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	414.5045	398.1927	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	104.2321	96.9154	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	424.3751	418.8637	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	256.8633	264.1431	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	672.5828	651.0266	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	111.9998	103.8267	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	465.2042	452.5052	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	119.4864	113.0187	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	508.5218	498.3053	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	127.4672	120.1177	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	532.2093	511.2202	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	133.1403	128.3020	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	503.9475	474.7519	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			170,304					0.00	0.00	5505577.00	0.00
		<b>Total</b>	<b>186,337</b>					<b>16.00</b>	<b>214,379.20</b>	<b>8852403.00</b>	<b>33667455146.40</b>
<b>Future</b>											
	Sep 2015	EUUS	Future	483	1.1258	1.1198	0.0000	0.0000	0	0.00	
	Dec 2015	EUUS	Future	150	1.1275	1.1215	0.0000	0.0000	0	0.00	
				633				0.00	0.00	196456.00	2241393194.00
		<b>Total</b>	<b>633</b>					<b>0.00</b>	<b>0.00</b>	<b>196456.00</b>	<b>2241393194.00</b>
<b>Future</b>											
	Sep 2015	ZAAD	Future	2,309	9.4263	9.4477	0.0000	0.0000	0	0.00	
	Dec 2015	ZAAD	Future	9,383	9.5330	9.5546	0.0000	0.0000	0	0.00	
	Mar 2016	ZAAD	Future	2,050	9.6556	9.6774	0.0000	0.0000	0	0.00	
				13,742				0.00	0.00	2627816.00	20998720446.00
<b>Option</b>											
	Dec 2015	ZAAD	9.30 Put	201	178.5356	167.6597	0.0000	0.0000	0	0.00	
	Dec 2015	ZAAD	9.60 Call	201	262.6743	273.2082	0.0000	0.0000	0	0.00	
	Dec 2015	ZAAD	10.20 Call	201	109.9146	115.5097	0.0000	0.0000	0	0.00	
				603				0.00	0.00	31177.00	0.00
		<b>Total</b>	<b>14,345</b>					<b>0.00</b>	<b>0.00</b>	<b>2658993.00</b>	<b>20998720446.00</b>
<b>Future</b>											
	Dec 2015	ZACR	Future	25,110	2.0957	2.0776	0.0000	0.0000	0	0.00	
				25,110				0.00	0.00	31303.00	631930594.00
		<b>Total</b>	<b>25,110</b>					<b>0.00</b>	<b>0.00</b>	<b>31303.00</b>	<b>631930594.00</b>
<b>Future</b>											
	Sep 2015	ZAEU	Future	34,051	15.0894	14.9086	15.1090	14.9669	1,404	21,120,684.40	
	Dec 2015	ZAEU	Future	64,520	15.3527	15.1689	15.3857	15.3211	341	5,243,106.10	
	Mar 2016	ZAEU	Future	3,617	15.6453	15.4571	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	Future	250	15.9406	15.7469	0.0000	0.0000	0	0.00	
				102,438				1,745.00	26,363,790.50	7009081.00	88849394521.50
<b>Option</b>											
	Sep 2015	ZAEU	12.26 Put	26,000	0.0261	0.0414	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.70 Put	7,900	0.1043	0.1775	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.90 Put	7,500	0.1964	0.3439	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.92 Put	9,000	0.2093	0.3675	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	13.00 Put	10,700	0.2699	0.4788	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	14.90 Call	7,500	301.1788	207.0711	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.05 Put	6,682	17.7525	21.3488	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	6,076	60.6737	80.8804	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Dec 2015	ZAEU	14.30 Put	100	126.2764	162.4849	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	575.1422	494.9415	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	240.6518	209.5405	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	44.8463	48.8457	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	53.9544	59.2544	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	114.4296	129.0872	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	138.9662	163.5883	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1125.3787	1011.7151	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	1043.8055	937.8635	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	668.3744	601.5765	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	607.5316	547.3809	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	566.2502	510.6908	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	208.7931	234.7047	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	960.4159	879.0903	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3501331.00</u>
	<b>Total</b>		<b>390,578</b>					<b>1,745.00</b>	<b>26,363,790.50</b>	10510412.00
										88849394521.50
<b>Future</b>										
Sep 2015	ZAFR	Future	1,544	13.9325	13.7870	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	14.2005	14.0521	0.0000	0.0000	0	0.00	
			<u>8,889</u>					<u>0.00</u>	<u>0.00</u>	<u>463782.00</u>
	<b>Total</b>		<b>8,889</b>					<b>0.00</b>	<b>0.00</b>	463782.00
										4348875380.60
<b>Future</b>										
Sep 2015	ZAGB	Future	33,346	20.5280	20.4699	20.5732	20.4489	1,274	26,157,558.50	
Dec 2015	ZAGB	Future	8,344	20.8451	20.7860	20.8826	20.8084	331	6,903,248.40	
Mar 2016	ZAGB	Future	1,532	21.1939	21.1328	21.1701	21.1701	10	211,701.00	
Jun 2016	ZAGB	Future	200	21.5391	21.4752	0.0000	0.0000	0	0.00	
			<u>43,422</u>					<u>1,615.00</u>	<u>33,272,507.90</u>	<u>5018722.00</u>
										75282268425.80
<b>Option</b>										
Sep 2015	ZAGB	18.00 Put	16,500	0.6683	0.5392	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	0.9314	0.7825	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	1.9187	1.6102	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	253.0855	224.5582	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	26.7679	26.6149	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1590.8981	1542.1709	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1155.2370	1116.2151	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	958.7506	926.9118	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	739.4355	717.2001	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	488.6895	478.5211	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	409.8201	403.0935	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			121,580					0.00	0.00	1274988.00	0.00
	<b>Total</b>		<b>165,002</b>					<b>1,615.00</b>	<b>33,272,507.90</b>	6293710.00	75282268425.80
<b>Future</b>											
	Sep 2015 ZAJY	Future	24	0.1118	0.1098	0.0000	0.0000	0	0.00		
	Dec 2015 ZAJY	Future	7,859	0.1138	0.1117	0.0000	0.0000	983	11,212,589.50		
			7,883					983.00	11,212,589.50	672664.00	6882606916.70
	<b>Total</b>		<b>7,883</b>					<b>983.00</b>	<b>11,212,589.50</b>	672664.00	6882606916.70
<b>Future</b>											
	Sep 2015 ZAKS	Future	13	0.1286	0.1278	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,960	0.1282	0.1274	0.0000	0.0000	0	0.00		
			1,973					0.00	0.00	6408.00	79973020.00
	<b>Total</b>		<b>1,973</b>					<b>0.00</b>	<b>0.00</b>	6408.00	79973020.00
<b>Future</b>											
	Sep 2015 ZANN	Future	2,000	0.0673	0.0668	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	28,268	0.0605	0.0606	0.0000	0.0000	0	0.00		
			30,268					0.00	0.00	979319.00	5520599960.00
	<b>Total</b>		<b>30,268</b>					<b>0.00</b>	<b>0.00</b>	979319.00	5520599960.00
<b>Future</b>											
	Sep 2015 ZAUM	Future	1,418	13.4030	13.3142	13.4299	13.2764	96	128,344,210.00		
	Dec 2015 ZAUM	Future	300	13.6162	13.5261	13.6378	13.5618	101	137,388,930.00		
	Mar 2016 ZAUM	Future	213	13.8494	13.7573	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUM	Future	7	14.0800	13.9846	0.0000	0.0000	0	0.00		
			1,938					197.00	265,733,140.00	100194.00	101876680380.00
	<b>Total</b>		<b>1,938</b>					<b>197.00</b>	<b>265,733,140.00</b>	104717.00	101876680380.00
<b>Future</b>											
	Sep 2015 ZAUS	Future	543,937	13.4030	13.3142	13.4300	13.2696	38,587	516,370,824.60		
	Dec 2015 ZAUS	Future	202,275	13.6162	13.5261	13.6500	13.4901	12,711	172,961,473.20		
	Mar 2016 ZAUS	Future	24,183	13.8494	13.7573	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUS	Future	14,960	14.0800	13.9846	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	700	14.3339	14.2347	14.2538	14.2538	25	356,345.00		
			786,055					51,323.00	689,688,642.80	92095927.00	916812175877.60
<b>Option</b>											
	Sep 2015 ZAUS	10.56 Put	18,946	0.0017	0.0022	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.60 Call	2,900	2803.0029	2714.2037	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.98 Put	24,142	0.0271	0.0248	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	11.00 Call	33,750	2403.0290	2314.2267	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	11.00 Put	59,545	0.0290	0.0267	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2233.0529	2144.2514	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0588	0.0577	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0677	0.0673	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0809	0.0816	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.1711	0.1836	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.1975	0.2144	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1803.2451	1714.4705	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.2451	0.2705	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.2634	0.2923	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.4213	0.4841	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1404.0475	1315.3717	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	1.0475	1.1717	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1324.3379	1235.5972	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1304.3936	1215.6617	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	1.3936	1.4617	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1274.4828	1185.7655	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1204.7205	1116.0453	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	1.7205	1.8453	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1174.8368	1086.1839	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	966.0013	877.6189	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	3.3197	3.8236	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	906.4947	818.2478	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	896.5866	808.3661	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	856.9855	768.8833	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	807.5654	719.6451	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	738.5655	651.6330	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	660.0647	577.3709	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	613.0504	532.4354	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	557.9096	480.3529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	522.0736	446.9066	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	504.4705	430.6023	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	436.4571	368.4371	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	0	33.4571	54.2371	0.0000	0.0000	501	0.00
Sep 2015	ZAUS	13.06 Call	18,946	388.3073	325.2784	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	380.5456	318.3914	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	357.7382	298.2680	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	0	321.3888	266.5560	0.0000	0.0000	2,310	0.00
Sep 2015	ZAUS	13.25 Call	402	255.3353	210.0994	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	102.3353	145.8994	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	237.3228	194.9712	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	34.1919	28.5773	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	14.30 Call	50,000	13.3585	10.5350	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	8.1611	6.2534	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	5.3032	3.9432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2671.5017	2581.0515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	5.3017	4.9515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2621.9610	2531.4788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2424.2174	2333.5830	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2227.3258	2136.4968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	15.3965	14.4292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	15.6474	14.6669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	19.6093	18.4371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	21.2481	20.0043	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	24.9347	23.5440	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	29.2404	27.7026	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1503.2784	1411.4346	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	38.8727	37.0934	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1456.3163	1364.4132	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1193.0466	1109.4995	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	87.1592	95.6498	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1135.1723	1053.9058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1127.0130	1046.0969	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1110.7779	1030.5764	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	128.8962	145.3201	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	954.8996	883.0651	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	881.6780	816.4425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	165.4780	190.3425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	816.4805	755.5178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	755.2585	698.6915	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	697.9717	645.8641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	670.7794	620.9050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	654.9227	606.3846	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	594.8516	551.6076	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	575.9940	534.4869	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	548.7662	509.8278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	506.1278	471.4020	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	482.9376	449.8781	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	371.6499	346.7878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	297.3146	278.0277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	282.6928	264.4130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	276.6991	258.8303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	1,000	257.8192	241.2463	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	204.7068	191.7363	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	14.97 Call	8,210	188.1431	176.0254	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	15.00 Call	61,100	184.5052	172.5817	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	15.80 Call	53,000	114.5933	106.2889	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.05 Put	1,500	21.7145	16.4846	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	42.5239	37.9729	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	45.4645	41.0665	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	59.0876	55.6775	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	61.4120	58.2065	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	68.0063	65.4286	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	71.5277	69.3123	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	76.1531	74.4333	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	87.2453	86.8132	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	104.5998	106.3786	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	1451.7936	1370.9629	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	200.0358	217.8539	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	31,070	1266.3350	1194.3459	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	263.2031	289.4591	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	384.9547	428.8066	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	835.7921	796.5279	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	749.6775	716.2588	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	683.7533	653.2242	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	596.9823	571.0460	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	568.4147	543.9885	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	497.3673	476.3716	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	31,070	461.8615	442.5611	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.27 Call	38,000	368.1135	352.3925	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	301.5813	288.5472	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	228.7717	218.4971	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	67.4723	60.1539	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	133.8833	132.3879	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	326.9525	354.4196	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	652.0062	627.1500	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	429.0866	411.6062	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	365.9817	0.0000	0.0000	0.0000	2,310	0.00	
Dec 2016	ZAUS	11.80 Put	250	139.2549	135.4987	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	467.4708	446.3850	0.0000	0.0000	0	0.00	
			<u>1,848,387</u>					<u>5,121.00</u>	<u>0.00</u>	<u>18451800.00</u>
		<b>Total</b>	<b>2,634,442</b>					<b>56,444.00</b>	<b>689,688,642.80</b>	<b>110547727.00</b>
										<b>916812175877.60</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.4922	1.5328	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
										<u>1671324.00</u>

<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>Total</b>	<b>130</b>				<b>0.00</b>	<b>0.00</b>
								<b>203.00</b>
								<b>1671324.00</b>

---

<b>Grand Total</b>		<b>3,505,528</b>					<b>69,000.00</b>	<b>1094195449.90</b>	<b>148,891,348</b>	<b>1,289,063,390,515.50</b>
--------------------	--	------------------	--	--	--	--	------------------	----------------------	--------------------	-----------------------------

---