



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Sep 2015	CAGH	Future	24,000	144.7305	155.6095	0.0000	0.0000	0	0.00	
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18980.00</u>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18980.00</b>
<b>Option</b>										
Sep 2015	DAEU	14.85 Call	1,000	215.9223	222.7550	0.0000	0.0000	0	0.00	
Sep 2015	DAEU	14.85 Put	1,000	852.8223	831.9550	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Call	1,000	295.8721	301.5392	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	906.2721	884.7392	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	558.0510	565.8361	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	536.2305	543.6154	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1000.00</b>
<b>Future</b>										
Jun 2015	DAUS	Future	1,300	12.4201	12.4260	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,394	12.4224	12.4282	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.4313	12.4371	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.4447	12.4504	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.4604	12.4660	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.4760	12.4816	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.4962	12.5016	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	9	12.5568	12.5617	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.5613	12.5661	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.5703	12.5749	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.5928	12.5970	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.6330	12.6368	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.6994	12.7032	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.7615	12.7651	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.7902	12.7938	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	12.8193	12.8229	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.0055	13.0076	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.2159	13.2175	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.6166	13.6152	0.0000	0.0000	0	0.00
			<u>32,758</u>					<u>0.00</u>	<u>0.00</u>
									<u>3138105.00</u>
									<u>31019678575.90</u>

**Option**

Jun 2015	DAUS	12.32 Call	10,000	146.3589	166.9254	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.1249	0.0298	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.4696	0.7067	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	124.9088	136.8365	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0780	0.0866	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	172.2295	0.0000	0.0000	0.0000	4,000	0.00
Jul 2015	DAUS	11.80 Put	5,500	7.8447	11.4906	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	116.8013	123.2473	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	106.8698	116.0095	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	214.7108	224.6655	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.6574	1.7552	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.1459	4.3454	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	183.3665	190.4069	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	116.9738	123.6837	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	590.7738	592.0837	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	3.9366	5.7703	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	360.2575	366.9508	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	166.9588	173.8400	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	717.9588	719.9400	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	5.7009	5.7951	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	13.0467	13.3308	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	202.5614	209.5197	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	16.0307	19.5414	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	12.1768	13.1170	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	24.5332	25.4971	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	39.6770	40.4032	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	216.4876	223.0063	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	112.6293	117.9335	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	31.1650	33.8839	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	21.0007	21.7434	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	37.4532	38.1547	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	231.5579	237.5709	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	48.3470	51.6824	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	29.4005	30.1095	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	48.9415	49.5261	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.85 Call	250	241.8053	247.5556	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	54.5831	57.9960	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	36.3101	36.8652	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	57.7423	58.1317	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	247.0961	252.5314	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	57.8254	61.1294	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	158.3396	159.3401	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	603.7188	607.8065	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	555.4639	559.6677	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	267.6376	272.1874	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	122.9430	124.5540	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	200.5874	204.5492	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	165.6503	166.8417	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	271.4505	275.3254	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	171.4432	174.4451	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	280.2112	284.0925	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	176.8435	179.9276	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	284.6765	289.7010	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	187.1572	190.3679	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	308.7995	315.5586	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	300.7267	304.1106	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	367.3057	374.3220	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	195.8388	199.2086	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	344.9278	352.5116	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	205.0492	207.6345	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	375.2659	382.7359	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	217.1081	218.9291	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	359.6701	366.6158	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	226.0086	226.9289	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	338.6123	344.4564	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	232.6115	232.8954	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	312.7431	318.0088	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	239.7985	239.3533	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	292.5898	297.1212	0.0000	0.0000	0	0.00		
			<u>90,300</u>					<u>4,000.00</u>	<u>0.00</u>	<u>5264769.00</u>	<u>0.00</u>
		<b>Total</b>	<b>123,058</b>					<b>4,000.00</b>	<b>0.00</b>	<b>8402874.00</b>	<b>31019678575.90</b>
<b>Future</b>											
Sep 2015	EUUS	Future	25,824	1.1263	1.1282	0.0000	0.0000	0	0.00		
			<u>25,824</u>					<u>0.00</u>	<u>0.00</u>	<u>74620.00</u>	<u>872744439.00</u>
		<b>Total</b>	<b>25,824</b>					<b>0.00</b>	<b>0.00</b>	<b>74620.00</b>	<b>872744439.00</b>

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<b>Future</b>											
Sep 2015	ZAAD	Future	2,015	9.7436	9.7127	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,678	9.8505	9.8191	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.9735	9.9404	0.0000	0.0000	0	0.00		
			<u>11,693</u>					<u>0.00</u>	<u>0.00</u>	<u>2580221.00</u>	<u>20548802142.20</u>
		<b>Total</b>	<b>11,693</b>					<b>0.00</b>	<b>0.00</b>	<b>2610795.00</b>	<b>20548802142.20</b>
<b>Future</b>											
Sep 2015	ZACA	Future	3,936	10.2011	10.2335	0.0000	0.0000	0	0.00		
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>38285.00</u>	<u>317225581.30</u>
		<b>Total</b>	<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	<b>38285.00</b>	<b>317225581.30</b>
<b>Future</b>											
Sep 2015	ZAEU	Future	47,551	14.1939	14.2218	14.1750	14.1750	4,001	56,802,175.00		
Dec 2015	ZAEU	Future	34,824	14.4361	14.4640	14.4349	14.4131	1,594	23,054,313.80		
Mar 2016	ZAEU	Future	3,000	14.7104	14.7377	0.0000	0.0000	0	0.00		
			<u>85,375</u>					<u>5,595.00</u>	<u>79,856,488.80</u>	<u>6854022.00</u>	<u>86606685051.90</u>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	9.6355	9.7214	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	21.9279	22.0437	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	33.5242	33.3924	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	42.2500	41.7880	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	257.3050	266.2429	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	186.3140	192.3995	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	89.3640	90.3316	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	307.0148	297.2173	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	163.6070	164.2999	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	433.4340	428.6680	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	610.5926	616.4802	0.0000	0.0000	0	0.00		
			<u>117,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3169231.00</u>	<u>0.00</u>
		<b>Total</b>	<b>202,415</b>					<b>5,595.00</b>	<b>79,856,488.80</b>	<b>10023253.00</b>	<b>86606685051.90</b>
<b>Future</b>											
Sep 2015	ZAFR	Future	1,627	13.5140	13.6488	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.7811	13.9170	0.0000	0.0000	0	0.00		
			<u>8,815</u>					<u>0.00</u>	<u>0.00</u>	<u>462588.00</u>	<u>4332840250.50</u>
		<b>Total</b>	<b>8,815</b>					<b>0.00</b>	<b>0.00</b>	<b>462588.00</b>	<b>4332840250.50</b>
<b>Future</b>											
Sep 2015	ZAGB	Future	28,910	19.5713	19.6187	19.5826	19.5500	520	10,174,539.80		
Dec 2015	ZAGB	Future	11,508	19.8658	19.9139	19.8694	19.8694	1	19,869.40		

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	Mar 2016	ZAGB	Future	1,055	20.1961	20.2441	0.0000	0.0000	0	0.00		
				41,473					521.00	10,194,409.20	4917623.00	73254498400.00
<b>Option</b>												
	Sep 2015	ZAGB	18.00 Put	16,500	71.1117	66.7407	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	91.6869	86.7158	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	151.0375	144.6782	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	249.4882	265.5899	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	119.3223	114.9183	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	620.8249	642.4926	0.0000	0.0000	8,250	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	494.0357	512.5622	0.0000	0.0000	9,450	0.00		
				99,880					17,700.00	0.00	1145588.00	0.00
	<b>Total</b>			<b>141,353</b>					<b>18,221.00</b>	<b>10,194,409.20</b>	<b>6063211.00</b>	<b>73254498400.00</b>
<b>Future</b>												
	Sep 2015	ZAJY	Future	20	0.1022	0.1024	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1039	0.1041	0.0000	0.0000	0	0.00		
				4,318					0.00	0.00	669103.00	6843102441.20
	<b>Total</b>			<b>4,318</b>					<b>0.00</b>	<b>0.00</b>	<b>669103.00</b>	<b>6843102441.20</b>
<b>Future</b>												
	Sep 2015	ZAKS	Future	13	0.1272	0.1271	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1242	0.1269	0.0000	0.0000	1,870	23,730,300.00		
				1,883					1,870.00	23,730,300.00	5714.00	71228520.00
	<b>Total</b>			<b>1,883</b>					<b>1,870.00</b>	<b>23,730,300.00</b>	<b>5714.00</b>	<b>71228520.00</b>
<b>Future</b>												
	Sep 2015	ZANN	Future	27,500	0.0607	0.0606	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0588	0.0587	0.0000	0.0000	3,080	18,326,000.00		
				114,200					3,080.00	18,326,000.00	883387.00	4948480040.00
	<b>Total</b>			<b>114,200</b>					<b>3,080.00</b>	<b>18,326,000.00</b>	<b>883387.00</b>	<b>4948480040.00</b>
<b>Future</b>												
	Sep 2015	ZANZ	Future	500	8.7438	8.7359	0.0000	0.0000	0	0.00		
				500					0.00	0.00	143150.00	1093934690.00
	<b>Total</b>			<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>163150.00</b>	<b>1093934690.00</b>
<b>Future</b>												
	Sep 2015	ZAUM	Future	711	12.6019	12.6059	12.6220	12.5990	47	59,289,510.00		
	Dec 2015	ZAUM	Future	68	12.7969	12.8005	12.8047	12.8042	11	14,084,800.00		
	Mar 2016	ZAUM	Future	31	13.0124	13.0144	0.0000	0.0000	0	0.00		
				810					58.00	73,374,310.00	92728.00	92266204640.00

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<b>Total</b>			<b>810</b>					<b>58.00</b>	<b>73,374,310.00</b>	97251.00	92266204640.00
<b>Future</b>											
Sep 2015	ZAUS	Future	591,362	12.6019	12.6059	12.6400	12.5887	5,445	68,711,365.80		
Dec 2015	ZAUS	Future	129,791	12.7969	12.8005	12.8431	12.7910	1,726	22,085,932.70		
Mar 2016	ZAUS	Future	6,746	13.0124	13.0144	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	3,800	13.2253	13.2269	0.0000	0.0000	0	0.00		
			<u>731,699</u>					<u>7,171.00</u>	<u>90,797,298.50</u>	<u>88987949.00</u>	<u>877004350470.90</u>
<b>Option</b>											
Sep 2015	ZAUS	10.56 Put	18,946	5.1301	5.4218	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2007.5208	2011.8289	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	13.1195	13.6078	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1615.6036	1620.1020	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	13.7036	14.2020	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1451.6598	1456.2440	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	21.0603	21.6593	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	22.9203	23.5374	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	25.4597	26.0995	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	27,540	41.7682	42.6088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	45.9305	46.8199	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1054.7144	1059.6785	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Put	540	52.8144	53.7785	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	55.2894	56.2791	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.75 Put	135	73.7893	74.9409	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.80 Put	5,000	82.1128	83.3259	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	727.2109	732.7278	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	46,000	125.3109	126.8278	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.04 Call	1,139	698.9139	704.5423	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	671.3164	677.0542	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Call	40	657.7818	663.5762	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	637.8145	643.6942	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Call	40	592.8010	598.8702	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	574.1905	580.3365	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.30 Put	3,000	230.4567	232.7787	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.40 Put	4,000	274.5626	277.1125	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	425.0694	431.8113	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.62 Call	8,000	369.8867	0.0000	0.0000	0.0000	8,000	0.00		
Sep 2015	ZAUS	12.75 Call	650	320.6374	327.6267	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.90 Call	3,000	271.7920	278.7816	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.00 Call	4,650	243.4798	250.4253	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.00 Put	501	641.5798	644.5253	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	227.9730	234.8758	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Sep 2015	ZAUS	13.07 Call	20,000	225.4909	232.3831	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	218.2135	225.0793	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	135	206.6283	213.4442	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	833.4802	836.1747	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	158.8190	165.2240	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	89.0704	94.1849	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	68.5559	73.0256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	60.5833	64.7624	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	54.6418	58.5881	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1888.9257	1893.1751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	42.0257	42.6751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1841.8898	1846.1140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1655.8062	1659.8789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1473.6310	1477.4568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	105.1346	105.1607	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	131.5155	131.4807	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	142.0529	141.9940	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	165.0021	164.8832	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	190.5653	190.3792	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	915.7703	919.1073	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	881.0073	884.3008	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	4,000	419.3990	419.9880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	478.7017	483.7822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	446.7183	451.9523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	417.1513	422.5255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	355.0750	360.7319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	341.4538	347.1491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	4,000	308.2505	314.0087	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	201.8658	207.4913	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	156.7858	162.0583	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	146.8642	152.0397	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	144.7072	149.8596	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	117.4723	122.5327	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	70.2134	72.7105	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	123.8340	126.5614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	168.4425	171.1550	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	175.7039	178.4114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	196.1149	198.7948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	206.9055	209.5606	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	254.0422	256.5519	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	441.0915	444.6089	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	374.7485	378.2074	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.59 Call	1,204	332.3624	335.7800	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	224.8485	228.1534	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	217.3005	221.1044	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	39.1402	40.4684	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	239.0172	237.8535	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	261.9227	265.9336	0.0000	0.0000	0	0.00	
			<u>1,281,588</u>					<u>8,000.00</u>	<u>0.00</u>	<u>17322733.00</u>
		<b>Total</b>	<b>2,013,287</b>					<b>15,171.00</b>	<b>90,797,298.50</b>	106310682.00
										877004350470.90
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6480	1.6575	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		<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>2,682,222</b>					<b>47,995.00</b>	<b>296278806.50</b>	<b>143,063,096</b>
										<b>1,229,054,098,654.50</b>