



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Sep 2015	CAGH	Future	24,000	106.1529	141.0210	0.0000	0.0000	0	0.00	
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18 980.00</u>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18 980.00</b>
<b>Option</b>										
Sep 2015	DAEU	14.85 Call	1,000	172.7731	202.4642	0.0000	0.0000	0	0.00	
Sep 2015	DAEU	14.85 Put	1,000	860.7731	843.1642	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Call	1,000	248.2396	280.7784	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	910.4396	894.8784	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	501.5708	544.4703	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	481.0256	522.6253	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 000.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1 000.00</b>
<b>Future</b>										
Jun 2015	DAUS	Future	1,300	12.2151	12.4326	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,394	12.2173	12.4349	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.2260	12.4438	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.2389	12.4573	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.2540	12.4731	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.2692	12.4888	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.2886	12.5091	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	9	12.3471	12.5701	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.3514	12.5746	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.3602	12.5835	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.3820	12.6060	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.4213	12.6464	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.4871	12.7135	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.5486	12.7761	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.5772	12.8052	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	12.6057	12.8343	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.7902	13.0230	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	12.9990	13.2354	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	13.4007	13.6343	0.0000	0.0000	0	0.00
			<u>32,758</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 138 105.00</u>
									<u>31 019 678 575.90</u>

**Option**

Jun 2015	DAUS	12.32 Call	10,000	9.6253	133.6348	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.0007	0.0492	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0506	0.1746	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	26.7607	110.5819	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.2670	0.1117	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	40.5963	130.3667	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	15.5869	6.6200	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	190.1851	98.3671	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	30.6490	94.6166	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	92.2318	206.5308	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.3025	1.2839	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.2865	3.3070	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	97.8223	177.1726	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	58.8290	111.3021	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	740.2290	572.2021	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0120	3.6418	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	239.9376	358.0893	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	104.4786	162.7525	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	865.1786	700.4525	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	5.8369	4.8913	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	14.9054	11.3676	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	128.0655	198.5992	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	9.5927	15.0673	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	13.2896	10.9562	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	27.6939	22.4074	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	50.2125	36.6170	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	153.2543	214.2535	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	79.1128	110.3308	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	19.0400	30.0437	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	23.0637	19.4115	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	41.7305	34.8614	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	173.4838	230.4410	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	33.8235	47.4737	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	31.7835	27.3640	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	53.6915	45.8457	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.85 Call	250	187.9833	241.5262	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	37.7350	54.1051	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	39.3029	34.1810	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	63.4581	54.8506	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	196.6391	247.5361	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	42.5953	58.6262	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	186.4236	151.3169	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	497.1783	605.6854	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	456.4605	556.9631	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	218.2905	267.0564	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	141.5748	117.0570	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	170.7918	199.4441	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	193.5623	157.6108	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	225.0886	270.1826	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	201.4963	164.1857	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	236.4444	278.5501	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	208.1668	171.4917	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	252.6662	283.4229	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	214.0072	179.7893	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	287.2229	308.4198	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	350.6470	290.8198	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	318.5572	367.7395	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	217.3857	188.0068	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	321.7234	344.9826	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	224.1061	198.1390	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	342.2469	371.6906	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	233.8872	207.7288	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	305.2734	360.0283	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	244.4452	215.7987	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	290.5323	339.0827	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	248.3421	222.9858	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	268.5554	316.0987	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	253.6576	228.2644	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	244.3211	293.4063	0.0000	0.0000	0	0.00		
			<u>90,300</u>					<u>0.00</u>	<u>0.00</u>	<u>5 264 769.00</u>	<u>0.00</u>
<b>Total</b>			<b>123,058</b>					<b>0.00</b>	<b>0.00</b>	<b>8 402 874.00</b>	<b>31 019 678 575.90</b>
<b>Future</b>											
Sep 2015	EUUS	Future	25,874	1.1414	1.1249	1.1449	1.1431	450	5,151,150.00		
			<u>25,874</u>					<u>450.00</u>	<u>5,151,150.00</u>	<u>75 470.00</u>	<u>882 402 789.00</u>
<b>Total</b>			<b>25,874</b>					<b>450.00</b>	<b>5,151,150.00</b>	<b>75 470.00</b>	<b>882 402 789.00</b>

<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	ZAAD	Future	1,865	9.6512	9.6284	9.6295	9.6060	650	6,255,575.00		
Dec 2015	ZAAD	Future	8,678	9.7574	9.7354	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.8791	9.8589	0.0000	0.0000	0	0.00		
			<u>11,543</u>					<u>650.00</u>	<u>6,255,575.00</u>	<u>2 581 621.00</u>	<u>20 562 323 617.20</u>
		<b>Total</b>	<b>11,543</b>					<b>650.00</b>	<b>6,255,575.00</b>	<b>2 612 195.00</b>	<b>20 562 323 617.20</b>
<b>Future</b>											
Sep 2015	ZACA	Future	3,936	10.1463	10.2250	0.0000	0.0000	0	0.00		
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>38 285.00</u>	<u>317 225 581.30</u>
		<b>Total</b>	<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	<b>38 285.00</b>	<b>317 225 581.30</b>
<b>Future</b>											
Sep 2015	ZAEU	Future	47,500	14.1433	14.1901	14.1197	14.1000	365	5,173,267.10		
Dec 2015	ZAEU	Future	34,824	14.3848	14.4341	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	3,000	14.6582	14.7113	0.0000	0.0000	0	0.00		
			<u>85,324</u>					<u>365.00</u>	<u>5,173,267.10</u>	<u>6 854 625.00</u>	<u>86 615 245 656.40</u>
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	7.2238	8.9411	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	17.4226	20.7514	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	27.9341	31.8166	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	35.4847	40.0692	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	208.4657	243.1818	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	146.1695	173.3123	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	82.4326	87.2121	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	293.2376	298.2579	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	136.6873	151.3111	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	422.5750	428.1577	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	560.9669	599.2250	0.0000	0.0000	0	0.00		
			<u>117,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3 169 231.00</u>	<u>0.00</u>
		<b>Total</b>	<b>202,364</b>					<b>365.00</b>	<b>5,173,267.10</b>	<b>10 023 856.00</b>	<b>86 615 245 656.40</b>
<b>Future</b>											
Sep 2015	ZAFR	Future	1,627	13.5288	13.6059	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.7947	13.8766	0.0000	0.0000	0	0.00		
			<u>8,815</u>					<u>0.00</u>	<u>0.00</u>	<u>462 708.00</u>	<u>4 334 505 025.50</u>
		<b>Total</b>	<b>8,815</b>					<b>0.00</b>	<b>0.00</b>	<b>462 708.00</b>	<b>4 334 505 025.50</b>
<b>Future</b>											
Sep 2015	ZAGB	Future	28,846	19.6637	19.8020	19.7651	19.6274	53	1,041,674.50		
Dec 2015	ZAGB	Future	11,258	19.9592	20.1019	19.9536	19.9536	250	4,988,400.00		

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	Mar 2016	ZAGB	Future	1,080	20.2891	20.4391	20.2809	20.2529	35	709,131.50		
				<u>41,184</u>					<u>338.00</u>	<u>6,739,206.00</u>	<u>4 920 322.00</u>	<u>73 308 070 210.60</u>
<b>Option</b>	Sep 2015	ZAGB	18.00 Put	16,500	51.6702	48.9862	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	66.9219	64.0265	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	112.1860	108.6348	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	236.0607	305.1018	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	97.2960	101.6069	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	616.9860	707.9934	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	484.6196	563.7098	0.0000	0.0000	0	0.00		
				<u>99,880</u>					<u>0.00</u>	<u>0.00</u>	<u>1 145 588.00</u>	<u>0.00</u>
	<b>Total</b>			<b>141,064</b>					<b>338.00</b>	<b>6,739,206.00</b>	<b>6 065 910.00</b>	<b>73 308 070 210.60</b>
<b>Future</b>	Sep 2015	ZAJY	Future	20	0.1008	0.1016	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1026	0.1034	0.0000	0.0000	0	0.00		
				<u>4,318</u>					<u>0.00</u>	<u>0.00</u>	<u>669 103.00</u>	<u>6 843 102 441.20</u>
	<b>Total</b>			<b>4,318</b>					<b>0.00</b>	<b>0.00</b>	<b>669 103.00</b>	<b>6 843 102 441.20</b>
<b>Future</b>	Sep 2015	ZAKS	Future	13	0.1240	0.1270	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1230	0.1266	0.0000	0.0000	0	0.00		
				<u>1,883</u>					<u>0.00</u>	<u>0.00</u>	<u>5 714.00</u>	<u>71 228 520.00</u>
	<b>Total</b>			<b>1,883</b>					<b>0.00</b>	<b>0.00</b>	<b>5 714.00</b>	<b>71 228 520.00</b>
<b>Future</b>	Sep 2015	ZANN	Future	27,500	0.0593	0.0610	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0579	0.0589	0.0000	0.0000	0	0.00		
				<u>114,200</u>					<u>0.00</u>	<u>0.00</u>	<u>883 387.00</u>	<u>4 948 480 040.00</u>
	<b>Total</b>			<b>114,200</b>					<b>0.00</b>	<b>0.00</b>	<b>883 387.00</b>	<b>4 948 480 040.00</b>
<b>Future</b>	Sep 2015	ZANZ	Future	0	8.5329	8.6529	0.0000	0.0000	500	4,266,250.00		
				<u>0</u>					<u>500.00</u>	<u>4,266,250.00</u>	<u>143 650.00</u>	<u>1 098 200 940.00</u>
	<b>Total</b>			<b>0</b>					<b>500.00</b>	<b>4,266,250.00</b>	<b>163 650.00</b>	<b>1 098 200 940.00</b>
<b>Future</b>	Sep 2015	ZAUM	Future	748	12.3907	12.6150	12.4846	12.3486	98	121,358,920.00		
	Dec 2015	ZAUM	Future	56	12.5838	12.8119	12.5689	12.5399	66	82,847,020.00		
	Mar 2016	ZAUM	Future	31	12.7970	13.0300	12.7582	12.7523	14	17,857,350.00		
				<u>835</u>					<u>178.00</u>	<u>222,063,290.00</u>	<u>92 941.00</u>	<u>92 532 694 460.00</u>

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<b>Total</b>			<b>835</b>					<b>178.00</b>	<b>222,063,290.00</b>	97 464.00	92 532 694 460.00
<b>Future</b>											
Sep 2015	ZAUS	Future	574,945	12.3907	12.6150	12.4979	12.3300	114,999	1,430,967,392.70		
Dec 2015	ZAUS	Future	130,135	12.5838	12.8119	12.6916	12.5450	6,734	84,637,590.50		
Mar 2016	ZAUS	Future	6,776	12.7970	13.0300	12.8979	12.7361	554	7,071,526.50		
Jun 2016	ZAUS	Future	3,800	13.0083	13.2449	13.0000	12.9677	1,200	15,583,950.00		
			<u>715,656</u>					<u>123,487.00</u>	<u>1,538,260,459.70</u>	<u>89 136 584.00</u>	<u>878 860 368 421.10</u>
<b>Option</b>											
Sep 2015	ZAUS	10.56 Put	18,946	5.3881	4.5330	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1796.6391	2019.9742	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	14.6598	11.7847	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1406.0567	1627.3197	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	15.3567	12.3197	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1243.5763	1462.8870	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	24.7944	19.0883	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	27.5661	20.8076	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	31.4027	23.1614	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	27,540	52.8856	38.3191	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	58.1289	42.2062	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	857.4967	1063.6509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Put	540	66.7967	48.6509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	69.9109	50.9724	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.75 Put	1,585	93.1706	68.3992	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.80 Put	5,000	103.6275	76.2763	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	556.7402	732.4890	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	46,000	166.0402	117.4890	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.04 Call	1,139	531.5606	703.7566	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	507.1730	675.7215	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Call	40	495.2799	661.9718	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	477.8101	641.6808	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Call	40	438.7875	595.9173	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	422.8060	576.9898	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.30 Put	3,000	296.5232	219.4343	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.40 Put	4,000	349.7656	262.5591	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	301.9906	425.2638	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.62 Call	8,000	261.4320	369.1370	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.75 Call	650	223.6806	319.1792	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.90 Call	3,000	187.0846	269.7197	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.00 Call	4,650	166.2751	241.1112	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.00 Put	501	775.5751	626.1112	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	155.4341	225.4596	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	153.7073	222.9574	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	148.6605	215.6191	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	140.6707	203.9460	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	985.4582	817.5683	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	107.6003	155.9491	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	59.9529	86.5246	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	46.2463	66.2889	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	40.9651	58.4568	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	37.0454	52.6333	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1679.5508	1901.2608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	45.7508	39.3608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1632.9007	1854.0709	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1448.7360	1667.2978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1271.1583	1484.3077	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	125.2224	99.7077	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	156.6125	125.2175	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	169.1207	135.4336	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	196.2997	157.7241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	229.9769	182.6150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	754.5380	922.1433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	726.3290	887.0380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	504.8889	408.0007	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	12.57 Call	10,000	524.5778	0.0000	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.00 Call	1,197	382.1561	480.5684	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	355.8690	448.3176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	331.7217	418.5219	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	281.7779	356.0150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	270.8228	342.3009	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	244.2015	308.8779	0.0000	0.0000	2,000	0.00
Dec 2015	ZAUS	14.37 Call	580	159.3492	201.9913	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	124.3061	156.8067	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	116.6409	146.8748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	114.9751	144.7140	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	104.0272	117.4509	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	74.3556	66.7424	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	136.6110	119.1830	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	197.4209	160.0686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	205.7826	167.2339	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	229.2307	187.4107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	241.5937	198.0922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	295.3930	244.8780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	369.0920	440.4739	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>	
Mar 2016	ZAUS	14.31 Call	43,156	312.6518	373.5791	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	277.4787	331.0715	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	202.4238	220.0587	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	199.0262	212.0926	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	28.9472	38.8413	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	251.3920	226.9481	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	217.1776	262.7187	0.0000	0.0000	0	0.00	
			<u>1,290,488</u>					<u>16,000.00</u>	<u>0.00</u>	<u>17 341 633.00</u>
		<b>Total</b>	<b>2,006,144</b>					<b>139,487.00</b>	<b>1,538,260,459.70</b>	<b>106 478 217.00</b>
										<b>878 860 368 421.10</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6066	1.6354	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>	<b>203.00</b>
										<b>1 671 324.00</b>
<b>Grand Total</b>			<b>2,674,164</b>					<b>141,968.00</b>	<b>1 787 909 197.80</b>	<b>143,237,016</b>
										<b>1,231,267,849,689.80</b>