



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	87.2087	95.8432	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	18,980.00	3,036,800.00
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	18,980.00	3,036,800.00
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	128.8736	141.3267	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	963.2736	983.7267	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	198.1642	212.4005	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1008.8642	1030.0005	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	435.5133	448.7514	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	417.0926	430.3490	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1,000.00	0.00
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	1,000.00	0.00
<b>Future</b>											
Jun 2015	DAUS	Future	1,300	12.0959	12.1558	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,394	12.0981	12.1580	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	15,883	12.1069	12.1668	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	400	12.1196	12.1796	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,492	12.1344	12.1946	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	3,096	12.1491	12.2095	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.1682	12.2289	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.1979	12.2500	0.0000	0.0000	1,550	18,971,500.00		
Aug 2015	DAUS	Future	51	12.2255	12.2869	0.0000	0.0000	42	516,612.60		
Aug 2015	DAUS	Future	250	12.2298	12.2913	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.2384	12.3000	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2599	12.3218	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.2986	12.3611	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3631	12.4268	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.4234	12.4882	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	276	12.4514	12.5167	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4793	12.5452	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6594	12.7296	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8655	12.9392	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	13.2706	13.3449	0.0000	0.0000	0	0.00		
			<u>34,273</u>					<u>1,592.00</u>	<u>19,488,112.60</u>	<u>3,151,899.00</u>	<u>31,188,378,003.00</u>

Option

Jun 2015	DAUS	10.80 Put	300	0.0017	0.0125	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0514	0.0643	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	4.4228	14.3183	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.1723	0.1866	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	9.0515	26.3194	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	20.8916	23.7422	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	257.4175	227.5974	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	9.5797	21.5682	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	45.6598	73.0626	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.6140	1.5447	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	5.6463	5.0633	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	63.1375	81.8833	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	36.8884	48.5715	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	838.6884	789.6715	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0171	0.0247	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	180.8611	212.0822	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	75.0166	89.9634	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	957.3166	910.8634	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	6.2478	6.5911	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	16.4763	16.5061	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	93.1073	110.9998	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	5.0693	6.9994	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	13.7536	14.3219	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	30.6049	30.5388	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	55.8139	54.7963	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	117.3654	135.4385	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	59.0190	68.9315	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	13.2130	16.3488	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	23.4292	24.2802	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	44.8704	44.5812	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	138.8205	156.2356	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	24.1323	29.2705	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	33.3287	33.7009	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	57.1263	57.1583	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2015	DAUS	13.85 Call	250	154.5669	171.2449	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	29.3400	33.2095	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	41.8561	41.8343	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	67.7953	67.4688	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	165.0657	180.8628	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	32.7489	36.4231	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	206.6584	199.6135	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	434.9573	468.1309	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	398.3523	429.0634	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	188.3814	202.7196	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	160.9745	154.3954	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	158.5415	163.4399	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	216.9121	208.3542	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	197.3917	209.9583	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	226.6528	215.9766	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	209.8168	221.3686	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	234.1578	222.2462	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	238.0518	244.3376	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	241.6064	226.6228	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	269.7848	276.6689	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	385.3226	366.1931	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	291.0685	303.3022	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	246.4840	228.7399	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	305.1656	312.0785	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	254.0951	235.3520	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	300.3874	319.5379	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	260.2193	240.8757	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	270.5496	293.4152	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	263.2551	249.2145	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	258.0733	267.9044	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	270.1087	257.7128	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	235.7418	254.8604	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	278.1201	260.7250	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	221.4067	231.4697	0.0000	0.0000	0	0.00		
			<u>80,300</u>					<u>0.00</u>	<u>0.00</u>	<u>5,264,769.00</u>	<u>0.00</u>
	<b>Total</b>		<b>114,573</b>					<b>1,592.00</b>	<b>19,488,112.60</b>	<b>8,416,668.00</b>	<b>31,188,378,003.00</b>
<b>Future</b>											
	Sep 2015	EUUS	Future	25,824	1.1409	1.1345	0.0000	0.0000	0	0.00	
				<u>25,824</u>				<u>0.00</u>	<u>0.00</u>	<u>75,520.00</u>	<u>882,970,889.00</u>
	<b>Total</b>		<b>25,824</b>					<b>0.00</b>	<b>0.00</b>	<b>75,520.00</b>	<b>882,970,889.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Sep 2015	ZAAD	Future	1,775	9.4757	9.5238	9.5455	9.5331	500	4,769,650.00
Dec 2015	ZAAD	Future	8,678	9.5782	9.6291	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,000	9.6955	9.7501	0.0000	0.0000	0	0.00
			<u>11,453</u>					<u>500.00</u>	<u>4,769,650.00</u>
		<b>Total</b>	<b>11,453</b>					<b>500.00</b>	<b>4,769,650.00</b>
									<b>2,612,785.00</b>
									<b>20,567,957,951.20</b>
<b>Future</b>									
Sep 2015	ZACA	Future	2,836	9.9822	10.0266	0.0000	0.0000	0	0.00
			<u>2,836</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,836</b>					<b>0.00</b>	<b>0.00</b>
									<b>39,385.00</b>
									<b>328,378,481.30</b>
<b>Future</b>									
Sep 2015	ZAEU	Future	47,240	13.9971	13.9888	0.0000	0.0000	10,090	140,993,530.00
Dec 2015	ZAEU	Future	34,824	14.2343	14.2282	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	Future	3,000	14.5025	14.4997	14.4950	14.4867	250	3,622,505.00
			<u>85,064</u>					<u>10,340.00</u>	<u>144,616,035.00</u>
		<b>Total</b>							<b>6,865,998.00</b>
									<b>86,774,427,765.80</b>
<b>Option</b>									
Sep 2015	ZAEU	12.26 Put	26,000	7.7997	8.7636	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.70 Put	7,900	20.4093	22.4128	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.90 Put	7,500	33.4677	36.8277	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	13.00 Put	10,700	42.4037	46.6399	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.60 Call	26,000	155.0390	167.8715	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.90 Call	7,500	106.9346	118.7601	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.05 Put	6,682	96.7902	99.2652	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	342.6087	357.7830	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	112.5227	122.8977	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	485.2567	495.3389	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	507.3147	523.1426	0.0000	0.0000	0	0.00
			<u>117,040</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>202,104</b>					<b>10,340.00</b>	<b>144,616,035.00</b>
									<b>10,035,229.00</b>
									<b>86,774,427,765.80</b>
<b>Future</b>									
Sep 2015	ZAFR	Future	1,627	13.4157	13.4081	0.0000	0.0000	0	0.00
Dec 2015	ZAFR	Future	7,188	13.6774	13.6728	0.0000	0.0000	0	0.00
			<u>8,815</u>					<u>0.00</u>	<u>0.00</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	28,081	19.4026	19.5730	19.5647	19.4200	1,425	27,812,605.00
Dec 2015	ZAGB	Future	11,243	19.6911	19.8673	19.8400	19.8400	30	595,200.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
	Mar 2016	ZAGB	Future	1,065	20.0117	20.1967	20.0243	20.0239	400	8,009,640.00		
				<u>40,389</u>					<u>1,855.00</u>	<u>36,417,445.00</u>	<u>4,922,704.00</u>	<u>73,354,870,218.70</u>
<b>Option</b>	Sep 2015	ZAGB	18.00 Put	16,500	71.0422	60.7189	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	89.8875	77.1224	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	146.5228	125.0308	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	164.5931	211.1558	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	119.1781	102.9561	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	507.0578	578.8980	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	395.2188	452.8210	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>140,269</b>					<b>1,855.00</b>	<b>36,417,445.00</b>	<b>6,068,292.00</b>	<b>73,354,870,218.70</b>
<b>Future</b>	Sep 2015	ZAJY	Future	20	0.0997	0.1006	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1014	0.1023	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	0.1221	0.1232	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1220	0.1228	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	0.0590	0.0591	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0577	0.0576	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	ZAUM	Future	754	12.2685	12.3305	12.3590	12.2676	78	96,061,400.00		
	Dec 2015	ZAUM	Future	74	12.4578	12.5232	12.5500	12.5500	18	22,589,370.00		
	Mar 2016	ZAUM	Future	41	12.6660	12.7364	12.7573	12.6634	24	30,480,210.00		
				<u>869</u>					<u>120.00</u>	<u>149,130,980.00</u>	<u>93,098.00</u>	<u>92,727,835,280.00</u>
	<b>Total</b>			<b>869</b>					<b>120.00</b>	<b>149,130,980.00</b>	<b>97,621.00</b>	<b>92,727,835,280.00</b>
<b>Future</b>	Sep 2015	ZAUS	Future	599,964	12.2685	12.3305	12.3617	12.2650	41,604	512,442,633.60		
	Dec 2015	ZAUS	Future	130,210	12.4578	12.5232	12.5367	12.4706	2,335	29,232,160.10		

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Mar 2016	ZAUS	Future	6,976	12.6660	12.7364	12.7573	12.6637	1,505	19,144,601.50		
Jun 2016	ZAUS	Future	3,500	12.8747	12.9485	12.8817	12.8743	2,200	28,412,600.00		
			<u>740,650</u>					<u>47,644.00</u>	<u>589,231,995.20</u>	<u>89,207,864.00</u>	<u>879,743,263,312.50</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	5.7702	6.0928	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1674.8444	1737.1905	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	15.4529	16.0314	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1284.6840	1347.2728	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	16.1840	16.7728	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1123.8202	1185.8527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	27.4549	27.4483	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	30.5434	30.4744	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	34.8247	34.6585	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	58.8971	58.0004	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	64.7954	63.6811	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	743.0568	803.5618	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	74.5568	73.0618	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	78.0687	76.4295	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	108.9008	101.5429	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	123.3324	115.1743	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	462.1278	512.2724	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	193.6278	181.7724	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	438.6661	487.9799	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	416.0367	464.4970	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	405.0346	453.0573	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	388.9213	436.2770	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	353.1341	398.8763	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	338.5636	383.5968	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	339.9941	319.1640	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	402.3857	376.6985	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	257.1169	292.2792	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	237.7456	271.2096	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	203.2766	233.4767	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	171.6667	198.5654	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	141.9362	164.9399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	125.8095	146.3205	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	857.3095	815.8205	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	117.1565	136.5062	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	115.7828	134.9464	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	111.7739	130.3861	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	105.4528	123.1795	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	1075.5432	1029.6274	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	13.40 Call	8,775	79.6015	93.5132	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	43.2841	51.3777	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	33.1488	39.4440	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	29.2833	34.8693	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	26.4301	31.4833	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1555.8835	1621.4408	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	48.0835	48.2408	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1509.4393	1574.9537	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1326.3261	1391.5648	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1155.7958	1218.5298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	138.8476	134.6765	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	172.5839	167.1118	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	186.0082	180.0095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	218.8555	207.9858	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	259.1170	246.3746	0.0000	0.0000	5,000	0.00
Dec 2015	ZAUS	12.10 Call	537	661.0594	711.7548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	634.5616	684.2466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	555.7270	530.2141	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	449.9756	489.6400	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	323.3505	354.1120	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	300.3741	329.1273	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	279.5258	306.3849	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	236.5081	259.6295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	227.1227	249.3908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	204.4027	224.5464	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	132.4675	145.5822	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	103.4161	113.3622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	97.8243	106.3375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	97.5216	104.8124	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	15.80 Call	53,000	93.6652	99.4141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	83.1537	81.6289	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	156.6924	148.6312	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	221.9547	212.2834	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	230.8712	220.9929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	255.8222	245.3867	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	268.9484	258.2284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	334.5521	314.6782	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	327.3283	347.9577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	276.1588	293.6595	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	245.0195	260.1099	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	187.7976	191.5002	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	181.9974	188.6108	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	20.23 Call	1,500	22.1563	25.5168	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	369.7891	0.0000	0.0000	0.0000	330	0.00	
Jun 2016	ZAUS	14.93 Call	330	347.6819	0.0000	0.0000	0.0000	330	0.00	
Dec 2016	ZAUS	11.80 Put	250	272.4034	257.9282	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	198.9935	205.3489	0.0000	0.0000	0	0.00	
			<u>1,311,148</u>					<u>15,660.00</u>	<u>0.00</u>	<u>17,367,293.00</u>
		<b>Total</b>	<b>2,051,798</b>					<b>63,304.00</b>	<b>589,231,995.20</b>	<b>106,575,157.00</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.5977	1.6003	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>Grand Total</b>			<b>2,709,072</b>					<b>77,711.00</b>	<b>943,654,217.80</b>	<b>143,363,402</b>
										<b>1,232,737,922,279.80</b>