



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	113.7579	113.3314	0.0000	0.0000	0	0.00
			24,000					0.00	0.00
		Total	24,000					0.00	0.00
									18 980.00
									3 036 800.00
									18 980.00
									3 036 800.00
Option									
Sep 2015	DAEU	14.85 Call	1,000	81.7982	84.3567	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1133.5982	1151.9567	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	141.5217	146.8170	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1171.1217	1185.4170	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	354.8919	361.2426	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	339.4592	345.8034	0.0000	0.0000	0	0.00
			6,000					0.00	0.00
		Total	6,000					0.00	0.00
									1 000.00
									0.00
									1 000.00
									0.00
Future									
Jul 2015	DAUS	Future	0	12.2541	12.2510	0.0000	0.0000	10,000	122,541,000.00
Jul 2015	DAUS	Future	400	12.2557	12.2510	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.2623	12.2635	0.0000	0.0000	51	625,336.50
Jul 2015	DAUS	Future	2,491	12.2768	12.2783	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.2959	12.2973	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.3262	12.3263	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.3551	12.3525	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.3595	12.3565	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.3684	12.3646	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.3904	12.3857	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.4281	12.4307	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.4944	12.4996	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.5575	12.5618	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.5868	12.5907	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.6161	12.6195	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	DAUS	Future	272	12.7991	12.8013	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.0055	13.0086	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	13.4080	13.4084	0.0000	0.0000	0	0.00		
			<u>12,091</u>					<u>10,051.00</u>	<u>123,166,336.50</u>	<u>3 185 325.00</u>	<u>31 595 936 361.70</u>

Option

Jul 2015	DAUS	12.38 Call	5,500	27.7385	39.9550	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	142.5811	157.9307	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.4713	0.4839	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	1.9218	2.1062	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	60.1592	68.2197	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	30.2868	35.8637	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	704.3868	708.5637	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.5327	0.3422	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	200.6424	205.1772	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	74.1690	76.7009	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	826.8690	832.2009	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	2.3594	2.5888	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	6.0123	6.6567	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	94.8955	97.6683	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	2.2492	2.7793	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	8.0180	8.7141	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	17.2361	18.8052	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	34.2806	36.1153	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	124.0581	125.6766	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	58.6734	59.0818	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	10.8839	11.8524	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	15.1388	16.0923	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	29.6288	31.3940	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	144.7574	147.4605	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	23.1196	23.8432	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	22.0769	24.2071	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	40.2396	42.9593	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	159.0844	162.6517	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	27.2213	28.6958	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	29.4229	32.1775	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	49.7706	53.1357	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	167.8813	172.3329	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	31.8906	34.0901	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	162.4273	167.5314	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	464.3735	470.2070	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	423.4164	429.0159	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jan 2016	DAUS	14.48 Call	250	190.8673	194.8097	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	123.4660	128.7633	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	147.1263	150.1917	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	172.1822	178.6593	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	198.4564	201.5689	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	181.0396	187.3976	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	209.2669	211.3182	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	189.4788	195.7677	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	225.9090	228.0545	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	198.0349	203.4029	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	260.5835	262.6254	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	329.1219	333.4875	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	292.4224	294.5921	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	202.4376	206.9482	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	296.7242	298.6892	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	208.7928	214.0685	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	318.3538	319.2877	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	218.8070	224.8319	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	283.1421	283.7688	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	229.6247	236.2746	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	269.2404	269.5573	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	234.0231	241.3548	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	248.4771	248.5159	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	239.7879	247.8672	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	225.6239	225.4280	0.0000	0.0000	0	0.00		
			<u>71,200</u>					<u>0.00</u>	<u>0.00</u>	<u>5 279 769.00</u>	<u>0.00</u>
Total			83,291					10,051.00	123,166,336.50	8 465 094.00	31 595 936 361.70
Future											
Sep 2015	EUUS	Future	25,980	1.1114	1.1102	1.1147	1.1147	20	222,940.00		
			<u>25,980</u>					<u>20.00</u>	<u>222,940.00</u>	<u>76 208.00</u>	<u>890 694 863.00</u>
Total			25,980					20.00	222,940.00	76 208.00	890 694 863.00
Future											
Sep 2015	ZAAD	Future	1,949	9.4303	9.4654	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,693	9.5353	9.5771	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,150	9.6523	9.6934	0.0000	0.0000	0	0.00		
			<u>11,792</u>					<u>0.00</u>	<u>0.00</u>	<u>2 584 703.00</u>	<u>20 591 663 871.70</u>
Total			11,792					0.00	0.00	2 615 277.00	20 591 663 871.70
Future											
Sep 2015	ZACA	Future	2,836	9.8605	9.8734	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			2,836					0.00	0.00	39 385.00	328 378 481.30	
		Total	2,836					0.00	0.00	39 385.00	328 378 481.30	
Future												
	Sep 2015	ZAEU	Future	33,783	13.7804	13.7613	13.8634	13.7750	122	1,684,055.40		
	Dec 2015	ZAEU	Future	34,961	14.0172	14.0059	14.0995	14.0995	10	140,995.00		
	Mar 2016	ZAEU	Future	3,000	14.2831	14.2704	0.0000	0.0000	0	0.00		
				71,744					132.00	1,825,050.40	6 884 043.00	87 024 153 791.40
Option												
	Sep 2015	ZAEU	12.26 Put	26,000	7.2090	8.5160	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	23.7621	27.2015	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	40.8737	45.9344	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.92 Put	9,000	43.0575	48.3033	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.00 Put	10,700	52.8127	58.8388	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.38 Call	6,000	130.8626	132.1187	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.60 Call	26,000	95.9087	97.6805	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	64.4415	66.0632	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,682	120.0362	127.6133	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	427.7322	443.3294	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	83.9712	87.8371	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	590.2300	602.6888	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	446.0188	449.3787	0.0000	0.0000	0	0.00		
				132,040					0.00	0.00	3 199 231.00	0.00
		Total	203,784					132.00	1,825,050.40	10 083 274.00	87 024 153 791.40	
Future												
	Sep 2015	ZAFR	Future	1,582	13.1678	13.1682	0.0000	0.0000	0	0.00		
	Dec 2015	ZAFR	Future	7,188	13.4259	13.4338	0.0000	0.0000	0	0.00		
				8,770					0.00	0.00	462 953.00	4 337 810 875.50
		Total	8,770					0.00	0.00	462 953.00	4 337 810 875.50	
Future												
	Sep 2015	ZAGB	Future	27,033	19.3535	19.3728	19.5000	19.3643	56	1,089,449.10		
	Dec 2015	ZAGB	Future	2,348	19.6456	19.6764	19.7006	19.7006	250	4,925,150.00		
	Mar 2016	ZAGB	Future	585	19.9675	19.9962	0.0000	0.0000	0	0.00		
				29,966					306.00	6,014,599.10	4 940 235.00	73 699 063 426.30
Option												
	Sep 2015	ZAGB	18.00 Put	16,500	48.2705	47.8103	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	60.1398	59.1807	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	102.9666	100.4265	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	107.7804	113.0112	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Dec 2015	ZAGB	17.87 Put	830	79.1416	75.7730	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	418.9513	431.5127	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	317.8462	328.1059	0.0000	0.0000	0	0.00
			99,880					0.00	0.00
		Total	129,846					306.00	6,014,599.10
									6 103 523.00
									73 699 063 426.30
Future									
Sep 2015	ZAJY	Future	24	0.1008	0.1009	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1026	0.1027	0.0000	0.0000	0	0.00
			4,322					0.00	0.00
		Total	4,322					0.00	0.00
									669 103.00
									6 843 102 441.20
Future									
Sep 2015	ZAKS	Future	13	0.1234	0.1234	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1223	0.1230	0.0000	0.0000	0	0.00
			1,883					0.00	0.00
		Total	1,883					0.00	0.00
									5 714.00
									71 228 520.00
Future									
Sep 2015	ZANN	Future	27,500	0.0588	0.0586	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	86,700	0.0558	0.0561	0.0000	0.0000	0	0.00
			114,200					0.00	0.00
		Total	114,200					0.00	0.00
									883 387.00
									4 948 480 040.00
Future									
Sep 2015	ZAUM	Future	798	12.3988	12.3957	12.4976	12.4095	32	39,896,670.00
Dec 2015	ZAUM	Future	104	12.5936	12.5973	0.0000	0.0000	0	0.00
Mar 2016	ZAUM	Future	49	12.8058	12.8080	12.8926	12.8926	7	9,024,820.00
			951					39.00	48,921,490.00
		Total	951					39.00	48,921,490.00
									93 454.00
									93 171 138 300.00
Future									
Sep 2015	ZAUS	Future	597,760	12.3988	12.3957	12.5100	12.3953	38,599	481,020,415.10
Dec 2015	ZAUS	Future	139,638	12.5936	12.5973	12.7100	12.6800	19,241	243,020,431.50
Mar 2016	ZAUS	Future	10,659	12.8058	12.8080	12.8918	12.8905	2,250	29,005,745.00
Jun 2016	ZAUS	Future	4,270	13.0148	13.0179	13.1010	13.0973	800	10,480,410.00
			752,327					60,890.00	763,527,001.60
		Total	752,327					60,890.00	763,527,001.60
									89 648 966.00
									885 217 741 915.00
Option									
Sep 2015	ZAUS	10.56 Put	18,946	2.8886	3.1368	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1801.9682	1799.1446	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	7.6666	8.3995	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 Call	33,750	1406.8342	1404.5037	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	8.0342	8.8037	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1241.0017	1239.0651	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	13.4616	14.7190	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	15.3179	16.7102	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	17.9504	19.5249	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	33.7352	36.2518	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	37.8014	40.5298	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	843.4689	843.4315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	44.6689	47.7315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	47.1767	50.3554	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	66.4784	70.4539	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	75.4363	79.7337	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	529.5300	531.7480	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	130.7300	136.0480	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	503.1140	505.5001	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.06 Call	3,717	490.2320	492.6979	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	477.5693	480.1116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	465.1269	467.7419	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	166.3269	172.0419	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	446.8794	449.5937	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	406.2352	409.1564	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	389.6462	392.6404	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	254.0649	260.2976	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	306.1175	312.4688	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	288.6554	291.8748	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	265.7821	268.9286	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	231.4622	234.4371	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	225.1357	228.0707	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	188.0051	190.6368	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	152.8091	155.0470	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	133.2245	135.1925	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	734.4245	739.4925	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	123.2095	125.0359	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	121.6244	123.4265	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	117.0062	118.7397	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	109.7485	111.3671	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	947.9328	952.4328	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	80.4439	81.5421	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	40.4780	40.9210	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	29.7068	30.0022	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	25.7008	25.9373	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	14.58 Call	22,320	22.7869	22.9812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1677.7492	1684.2653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	34.1492	36.9653	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1630.5475	1637.1532	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1444.0375	1450.9816	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1263.4868	1270.7434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	101.1071	104.9597	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	102.9160	106.7770	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	130.9357	134.8768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	142.2344	146.1783	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	167.0150	170.9129	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	198.1653	202.0176	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	729.9674	737.4665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	700.5531	707.9979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	694.7888	702.2222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	269.7747	273.4832	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	672.1199	679.4980	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	461.6684	464.4813	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	491.0215	497.5002	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	486.8052	493.2562	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	478.4803	484.8648	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	346.9910	352.7155	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	320.8524	326.3829	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	296.9914	302.3191	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	279.4758	284.6579	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	255.6628	260.6643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	248.2880	253.2277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	237.7228	242.5710	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	212.2177	216.8220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	133.2082	136.9041	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	101.7632	104.9756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	94.9978	98.0914	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	93.5336	96.6017	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	83.7409	87.1943	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	64.6252	69.3088	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	121.5527	127.4017	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	177.4915	183.5208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	185.2429	191.2701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	207.0583	213.0428	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	218.6026	224.5479	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	269.1271	274.8102	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	338.4084	342.0288	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	283.1462	286.3318	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	249.0702	251.9999	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	177.1714	179.6517	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	173.4867	176.2574	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	22.0521	22.7375	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	315.6961	319.9010	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	357.8256	360.1898	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	238.1481	248.9109	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	199.8969	206.4786	0.0000	0.0000	0	0.00	
			<u>1,369,915</u>					<u>0.00</u>	<u>0.00</u>	<u>17 429 810.00</u>
		Total	2,122,242					60,890.00	763,527,001.60	107 078 776.00
										885 217 741 915.00
Future										
Sep 2015	ZAZW	Future	130	1.5968	1.5904	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		Total	130					0.00	0.00	203.00
										1 671 324.00
		Grand Total	2,740,027					71,438.00	943 677 417.60	143,570,504
										1,239,691,917,238.70