



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	101.8302	87.2087	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	109.5829	128.8736	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1082.7829	963.2736	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	173.3939	198.1642	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1124.3939	1008.8642	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	394.7512	435.5133	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	378.2291	417.0926	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	12.2001	12.0959	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,394	12.2001	12.0981	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	15,883	12.2089	12.1069	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	400	12.2216	12.1196	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,492	12.2362	12.1344	0.0000	0.0000	17	208,505.00		
Jul 2015	DAUS	Future	3,096	12.2508	12.1491	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.2698	12.1682	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.3003	12.1979	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	51	12.3286	12.2255	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.3330	12.2298	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.3417	12.2384	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.3636	12.2599	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.4029	12.2986	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.4675	12.3631	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.5277	12.4234	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	12.5557	12.4514	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.5837	12.4793	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.7656	12.6594	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.9758	12.8655	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	13.3789	13.2706	0.0000	0.0000	0	0.00	
			<u>34,273</u>					<u>17.00</u>	<u>208,505.00</u>	<u>3 151 916.00</u>
									<u>31 188 586 508.00</u>	

Option

Jun 2015	DAUS	10.80 Put	300	0.0001	0.0017	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0180	0.0514	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	6.8320	4.4228	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.1188	0.1723	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	15.3254	9.0515	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	9.3071	20.8916	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	174.1366	257.4175	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	13.6194	9.5797	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	64.4338	45.6598	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	166.4890	0.0000	0.0000	0.0000	15,000	0.00
Jul 2015	DAUS	10.80 Put	300	0.9658	1.6140	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	3.5072	5.6463	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	76.9715	63.1375	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	43.6915	36.8884	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	743.8915	838.6884	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0242	0.0171	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	210.6103	180.8611	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	85.0428	75.0166	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	864.2428	957.3166	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	4.3902	6.2478	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	10.9852	16.4763	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	106.3100	93.1073	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	5.6555	5.0693	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	11.4115	13.7536	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	24.4117	30.6049	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	45.0786	55.8139	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	132.9677	117.3654	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	66.1280	59.0190	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	14.9535	13.2130	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	19.2351	23.4292	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	36.6551	44.8704	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	152.9019	138.8205	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	27.0217	24.1323	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	27.1217	33.3287	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	11.15 Put	250	47.4155	57.1263	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	166.9714	154.5669	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	30.4206	29.3400	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	34.2660	41.8561	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	56.9769	67.7953	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	175.7426	165.0657	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	35.4272	32.7489	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	178.8255	206.6584	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	468.1482	434.9573	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	428.0557	398.3523	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	197.6728	188.3814	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	136.8562	160.9745	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	155.4096	158.5415	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	188.7063	216.9121	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	204.7176	197.3917	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	197.8888	226.6528	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	215.3776	209.8168	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	204.3427	234.1578	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	237.9868	238.0518	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	209.0679	241.6064	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	266.0176	269.7848	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	346.0314	385.3226	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	298.2591	291.0685	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	212.2584	246.4840	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	304.3978	305.1656	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	217.8968	254.0951	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	320.1939	300.3874	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	227.7803	260.2193	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	284.8994	270.5496	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	233.7688	263.2551	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	204.1533	258.0733	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	237.2073	270.1087	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	186.9013	235.7418	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	248.3987	278.1201	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	226.9065	221.4067	0.0000	0.0000	0	0.00		
			<u>95,300</u>					<u>15,000.00</u>	<u>0.00</u>	<u>5 279 769.00</u>	<u>0.00</u>
		<b>Total</b>	<b>129,573</b>					<b>15,017.00</b>	<b>208,505.00</b>	<b>8 431 685.00</b>	<b>31 188 586 508.00</b>
<b>Future</b>											
Sep 2015	EUUS	Future	25,834	1.1201	1.1409	1.1207	1.1207	10	112,070.00		
			<u>25,834</u>					<u>10.00</u>	<u>112,070.00</u>	<u>75 530.00</u>	<u>883 082 959.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>25,834</b>					<b>10.00</b>	<b>112,070.00</b>	75 530.00	883 082 959.00
<b>Future</b>											
Sep 2015	ZAAD	Future	1,775	9.5160	9.4757	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,678	9.6176	9.5782	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.7355	9.6955	0.0000	0.0000	0	0.00		
			<u>11,453</u>					<u>0.00</u>	<u>0.00</u>	2 582 211.00	20 567 957 951.20
<b>Total</b>			<b>11,453</b>					<b>0.00</b>	<b>0.00</b>	2 612 785.00	20 567 957 951.20
<b>Future</b>											
Sep 2015	ZACA	Future	2,836	10.0169	9.9822	0.0000	0.0000	0	0.00		
			<u>2,836</u>					<u>0.00</u>	<u>0.00</u>	39 385.00	328 378 481.30
<b>Total</b>			<b>2,836</b>					<b>0.00</b>	<b>0.00</b>	39 385.00	328 378 481.30
<b>Future</b>											
Sep 2015	ZAEU	Future	46,781	13.8583	13.9971	13.8870	13.8636	1,029	14,281,286.60		
Dec 2015	ZAEU	Future	34,824	14.0915	14.2343	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	3,000	14.3570	14.5025	0.0000	0.0000	0	0.00		
			<u>84,605</u>					<u>1,029.00</u>	<u>14,281,286.60</u>	6 867 027.00	86 788 709 052.40
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	9.8766	7.7997	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	27.8697	20.4093	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	44.9375	33.4677	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	56.4609	42.4037	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	128.6568	155.0390	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	89.9319	106.9346	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	116.9378	96.7902	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	410.2846	342.6087	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	101.6580	112.5227	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	556.6116	485.2567	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	476.6079	507.3147	0.0000	0.0000	0	0.00		
			<u>117,040</u>					<u>0.00</u>	<u>0.00</u>	3 169 231.00	0.00
<b>Total</b>			<b>201,645</b>					<b>1,029.00</b>	<b>14,281,286.60</b>	10 036 258.00	86 788 709 052.40
<b>Future</b>											
Sep 2015	ZAFR	Future	1,627	13.2855	13.4157	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.5414	13.6774	0.0000	0.0000	0	0.00		
			<u>8,815</u>					<u>0.00</u>	<u>0.00</u>	462 708.00	4 334 505 025.50
<b>Total</b>			<b>8,815</b>					<b>0.00</b>	<b>0.00</b>	462 708.00	4 334 505 025.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2015	ZAGB	Future	27,071	19.4549	19.4026	19.5060	19.4160	1,426	27,751,451.60		
Dec 2015	ZAGB	Future	11,243	19.7427	19.6911	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	Future	1,075	20.0647	20.0117	20.0937	20.0937	10	200,937.00		
			<u>39,389</u>					<u>1,436.00</u>	<u>27,952,388.60</u>	<u>4 924 140.00</u>	<u>73 382 822 607.30</u>
<b>Option</b>											
Sep 2015	ZAGB	18.00 Put	16,500	62.6949	71.0422	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	79.4290	89.8875	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	128.6169	146.5228	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	167.2979	164.5931	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	106.6963	119.1781	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	516.8946	507.0578	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	401.7435	395.2188	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>139,269</b>					<b>1,436.00</b>	<b>27,952,388.60</b>	<b>6 069 728.00</b>	<b>73 382 822 607.30</b>
<b>Future</b>											
Sep 2015	ZAJY	Future	20	0.1000	0.0997	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1017	0.1014	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	0.1230	0.1221	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1226	0.1220	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	0.0596	0.0590	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	86,700	0.0579	0.0577	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	747	12.3724	12.2685	12.4011	12.3015	56	69,081,860.00		
Dec 2015	ZAUM	Future	74	12.5622	12.4578	12.5412	12.5412	2	2,508,240.00		
Mar 2016	ZAUM	Future	36	12.7724	12.6660	12.7091	12.7091	5	6,354,550.00		
			<u>857</u>					<u>63.00</u>	<u>77,944,650.00</u>	<u>93 161.00</u>	<u>92 805 779 930.00</u>
	<b>Total</b>		<b>857</b>					<b>63.00</b>	<b>77,944,650.00</b>	<b>97 684.00</b>	<b>92 805 779 930.00</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>
Sep 2015	ZAUS	Future	606,420	12.3724	12.2685	12.4177	12.2960	22,568	279,195,187.50
Dec 2015	ZAUS	Future	125,610	12.5622	12.4578	12.5960	12.5024	13,129	164,301,359.40
Mar 2016	ZAUS	Future	6,976	12.7724	12.6660	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	3,500	12.9852	12.8747	0.0000	0.0000	0	0.00
			<u>742,506</u>					<u>35,697.00</u>	<u>443,496,546.90</u>
									<u>89 243 561.00</u>
									<u>880 186 759 859.40</u>

**Option**

Sep 2015	ZAUS	10.56 Put	18,946	4.5690	5.7702	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1777.4252	1674.8444	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	12.2826	15.4529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1385.2667	1284.6840	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	12.8667	16.1840	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1222.0937	1123.8202	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	21.3781	27.4549	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	23.8208	30.5434	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	27.2175	34.8247	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	46.5186	58.8971	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	51.2932	64.7954	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	831.6326	743.0568	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	59.2326	74.5568	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	62.0994	78.0687	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	83.7169	108.9008	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	95.7552	123.3324	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	528.2246	462.1278	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	155.8246	193.6278	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	502.6357	438.6661	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	477.8716	416.0367	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	465.7975	405.0346	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	448.0787	388.9213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	408.5494	353.1341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	392.3844	338.5636	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	284.0702	339.9941	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	339.2397	402.3857	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	295.9534	257.1169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	273.8318	237.7456	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	234.3226	203.2766	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	197.9291	171.6667	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	163.0811	141.9362	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	143.9229	125.8095	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	771.5229	857.3095	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	133.8819	117.1565	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	132.2882	115.7828	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	127.6374	111.7739	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	13.15 Call	1,585	120.3001	105.4528	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	984.6609	1075.5432	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	90.3125	79.6015	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	48.4624	43.2841	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	36.8447	33.1488	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	32.4313	29.2833	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	29.1818	26.4301	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1652.0510	1555.8835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	39.8510	48.0835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1605.1492	1509.4393	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1419.9553	1326.3261	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1242.6399	1155.7958	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	114.1852	0.0000	0.0000	0.0000	800	0.00
Dec 2015	ZAUS	11.61 Put	580	116.1244	138.8476	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	145.9990	172.5839	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	157.9687	186.0082	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	184.0992	218.8555	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	220.3504	259.1170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	722.6880	661.0594	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	694.1999	634.5616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	666.6682	0.0000	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	12.56 Put	2,000	493.3812	555.7270	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	491.6917	449.9756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	352.4076	323.3505	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	326.8726	300.3741	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	303.5073	279.5258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	263.0326	0.0000	0.0000	0.0000	1,300	0.00
Dec 2015	ZAUS	13.44 Call	39,422	255.7694	236.5081	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	245.3482	227.1227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	220.1234	204.4027	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	140.7789	132.4675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	108.7319	103.4161	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	101.7854	97.8243	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	100.2780	97.5216	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	92.4170	93.6652	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	70.6182	83.1537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	132.8315	156.6924	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	192.9564	221.9547	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	201.2467	230.8712	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	224.5220	255.8222	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	236.8080	268.9484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	291.0765	334.5521	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	13.94 Call	788	344.4287	327.3283	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	289.1105	276.1588	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	255.0436	245.0195	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	184.9284	187.7976	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	180.8072	181.9974	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	23.0467	22.1563	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	331.9931	369.7891	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	363.2690	347.6819	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	246.5817	272.4034	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	201.0213	198.9935	0.0000	0.0000	0	0.00	
			<u>1,314,248</u>					<u>3,100.00</u>	<u>0.00</u>	<u>17 370 393.00</u>
		<b>Total</b>	<b>2,056,754</b>					<b>38,797.00</b>	<b>443,496,546.90</b>	<b>106 613 954.00</b>
										<b>880 186 759 859.40</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6157	1.5977	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>2,727,567</b>					<b>56,352.00</b>	<b>563 995 447.10</b>	<b>143,419,754</b>
										<b>1,233,301,917,726.90</b>