



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Sep 2015	CAGH	Future	24,000	95.7351	101.8302	0.0000	0.0000	0	0.00
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>
		<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	94.4889	109.5829	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1128.0889	1082.7829	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	155.8150	173.3939	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1166.6150	1124.3939	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	370.3586	394.7512	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	354.9191	378.2291	0.0000	0.0000	0	0.00
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>
		<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	12.1569	12.2001	0.0000	0.0000	0	0.00
Jun 2015	DAUS	Future	4,394	12.1569	12.2001	0.0000	0.0000	0	0.00
Jun 2015	DAUS	Future	15,883	12.1624	12.2089	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.1700	12.2216	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.1869	12.2362	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	3,096	12.2037	12.2508	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.2249	12.2698	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.2548	12.3003	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.2826	12.3286	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.2869	12.3330	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.2954	12.3417	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.3167	12.3636	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.3551	12.4029	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.4206	12.4675	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.4818	12.5277	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	12.5102	12.5557	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.5386	12.5837	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.7212	12.7656	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.9290	12.9758	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	13.3285	13.3789	0.0000	0.0000	0	0.00		
			<u>34,273</u>					<u>0.00</u>	<u>0.00</u>	<u>3,151,916.00</u>	<u>31,188,586,508.00</u>

Option

Jun 2015	DAUS	10.80 Put	300	0.0002	0.0001	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0101	0.0180	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	2.8411	6.8320	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0387	0.1188	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	8.4346	15.3254	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	9.4783	9.3071	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	202.2802	174.1366	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	7.0048	13.6194	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	44.8446	64.4338	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	127.5219	166.4890	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.8905	0.9658	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	3.4673	3.5072	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	66.0244	76.9715	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	37.4508	43.6915	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	782.5508	743.8915	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0167	0.0242	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	190.7763	210.6103	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	76.8543	85.0428	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	902.1543	864.2428	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	4.5507	4.3902	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	12.1434	10.9852	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	96.1570	106.3100	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	5.4344	5.6555	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	11.7352	11.4115	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	25.5787	24.4117	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	47.2753	45.0786	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	123.1656	132.9677	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	61.7032	66.1280	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	14.2246	14.9535	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	20.1306	19.2351	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	38.4158	36.6551	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	144.4889	152.9019	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	24.7810	27.0217	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	29.5042	27.1217	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2015	DAUS	11.15 Put	250	50.7620	47.4155	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	159.9257	166.9714	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	30.7733	30.4206	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	37.4738	34.2660	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	60.8471	56.9769	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	169.9731	175.7426	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	34.0728	35.4272	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	188.0486	178.8255	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	449.8044	468.1482	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	411.5347	428.0557	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	192.8818	197.6728	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	146.0072	136.8562	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	156.4217	155.4096	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	199.0007	188.7063	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	200.9213	204.7176	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	208.0016	197.8888	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	212.8509	215.3776	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	215.8374	204.3427	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	239.3997	237.9868	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	221.3705	209.0679	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	269.1384	266.0176	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	357.4648	346.0314	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	294.0903	298.2591	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	225.2386	212.2584	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	309.1019	304.3978	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	232.8411	217.8968	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	310.0771	320.1939	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	237.5844	227.7803	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	286.6532	284.8994	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	246.6499	233.7688	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	260.9714	204.1533	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	253.6242	237.2073	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	240.0074	186.9013	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	259.5217	248.3987	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	224.3639	226.9065	0.0000	0.0000	0	0.00		
			<u>95,300</u>					<u>0.00</u>	<u>0.00</u>	<u>5,279,769.00</u>	<u>0.00</u>
		<b>Total</b>	<b>129,573</b>					<b>0.00</b>	<b>0.00</b>	<b>8,431,685.00</b>	<b>31,188,586,508.00</b>
<b>Future</b>											
Sep 2015	EUUS	Future	25,680	1.1195	1.1201	1.1248	1.1209	338	3,796,104.00		
			<u>25,680</u>					<u>338.00</u>	<u>3,796,104.00</u>	<u>75,868.00</u>	<u>886,879,063.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>25,680</b>					<b>338.00</b>	<b>3,796,104.00</b>	75,868.00	886,879,063.00
<b>Future</b>											
Sep 2015	ZAAD	Future	1,775	9.4350	9.5160	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,678	9.5374	9.6176	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.6552	9.7355	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	9.9286	10.0169	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	46,761	13.7983	13.8583	13.8480	13.7901	96	1,324,882.50		
Dec 2015	ZAEU	Future	34,827	14.0333	14.0915	14.0576	14.0576	3	42,172.80		
Mar 2016	ZAEU	Future	3,000	14.2999	14.3570	0.0000	0.0000	0	0.00		
			<u>84,588</u>					<u>99.00</u>	<u>1,367,055.30</u>	6,867,126.00	86,790,076,107.70
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	10.0179	9.8766	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	29.1531	27.8697	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	47.0440	44.9375	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	59.1557	56.4609	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	110.1050	128.6568	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	76.2646	89.9319	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	123.5102	116.9378	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	429.0993	410.2846	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	94.8547	101.6580	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	576.3943	556.6116	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	456.5403	476.6079	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>201,628</b>					<b>99.00</b>	<b>1,367,055.30</b>	10,036,357.00	86,790,076,107.70
<b>Future</b>											
Sep 2015	ZAFR	Future	1,627	13.2138	13.2855	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.4704	13.5414	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	27,066	19.3637	19.4549	19.4600	19.3566	55	1,065,407.00
Dec 2015	ZAGB	Future	3,243	19.6527	19.7427	0.0000	0.0000	8,000	157,620,000.00
Mar 2016	ZAGB	Future	1,075	19.9740	20.0647	0.0000	0.0000	0	0.00
			<u>31,384</u>					<u>8,055.00</u>	<u>158,685,407.00</u>
									<u>4,932,195.00</u>
									<u>73,541,508,014.30</u>
<b>Option</b>									
Sep 2015	ZAGB	18.00 Put	16,500	67.7229	62.6949	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	85.2568	79.4290	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	141.0446	128.6169	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	139.9123	167.2979	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	116.5038	106.6963	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	478.2621	516.8946	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	369.0394	401.7435	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>131,264</b>					<b>8,055.00</b>	<b>158,685,407.00</b>
									<u>6,077,783.00</u>
									<u>73,541,508,014.30</u>
<b>Future</b>									
Sep 2015	ZAJY	Future	20	0.0992	0.1000	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1009	0.1017	0.0000	0.0000	0	0.00
			<u>4,318</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>4,318</b>					<b>0.00</b>	<b>0.00</b>
									<u>669,103.00</u>
									<u>6,843,102,441.20</u>
<b>Future</b>									
Sep 2015	ZAKS	Future	13	0.1226	0.1230	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1223	0.1226	0.0000	0.0000	0	0.00
			<u>1,883</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,883</b>					<b>0.00</b>	<b>0.00</b>
									<u>5,714.00</u>
									<u>71,228,520.00</u>
<b>Future</b>									
Sep 2015	ZANN	Future	27,500	0.0584	0.0596	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	86,700	0.0572	0.0579	0.0000	0.0000	0	0.00
			<u>114,200</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>114,200</b>					<b>0.00</b>	<b>0.00</b>
									<u>883,387.00</u>
									<u>4,948,480,040.00</u>
<b>Future</b>									
Sep 2015	ZAUM	Future	753	12.3253	12.3724	12.3273	12.3000	7	8,625,130.00
Dec 2015	ZAUM	Future	74	12.5168	12.5622	12.5492	12.5391	10	12,544,150.00
Mar 2016	ZAUM	Future	36	12.7280	12.7724	0.0000	0.0000	0	0.00
			<u>863</u>					<u>17.00</u>	<u>21,169,280.00</u>
		<b>Total</b>	<b>863</b>					<b>17.00</b>	<b>21,169,280.00</b>
									<u>93,178.00</u>
									<u>92,826,949,210.00</u>

<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	609,748	12.3253	12.3724	12.3755	12.2950	12,511	154,426,725.40
Dec 2015	ZAUS	Future	125,670	12.5168	12.5622	12.5332	12.5030	90	1,126,704.00
Mar 2016	ZAUS	Future	6,976	12.7280	12.7724	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	3,520	12.9383	12.9852	12.9425	12.9169	1,000	12,926,640.00
			<u>745,914</u>					<u>13,601.00</u>	<u>168,480,069.40</u>
									<u>89,257,162.00</u>
									<u>880,355,239,928.80</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	4.6575	4.5690	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1730.4225	1777.4252	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	12.5442	12.2826	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1338.4439	1385.2667	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	13.1439	12.8667	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1175.9770	1222.0937	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	22.4500	21.3781	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	25.0219	23.8208	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	28.6005	27.2175	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	48.9617	46.5186	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	54.0043	51.2932	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	787.6910	831.6326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	62.3910	59.2326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	65.4207	62.0994	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	90.5274	83.7169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	103.4093	95.7552	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	492.6428	528.2246	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	167.3428	155.8246	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	467.9085	502.6357	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	444.0160	477.8716	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	432.3882	465.7975	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	415.3423	448.0787	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	377.4167	408.5494	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	361.9515	392.3844	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	302.3839	284.0702	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	362.1835	339.2397	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	272.7605	295.9534	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	252.0417	273.8318	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	215.1838	234.3226	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	181.4064	197.9291	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	149.2200	163.0811	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	132.0351	143.9229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	806.7351	771.5229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	122.8277	133.8819	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	121.3672	132.2882	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	117.1067	127.6374	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	110.3922	120.3001	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	1022.9910	984.6609	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	83.0111	90.3125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	44.7336	48.4624	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	34.1127	36.8447	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	30.0777	32.4313	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	27.1063	29.1818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1609.7499	1652.0510	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	42.9499	39.8510	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1562.9446	1605.1492	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1378.1462	1419.9553	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1203.3190	1242.6399	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	121.7957	114.1852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	123.8156	116.1244	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	154.8946	145.9990	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	167.3199	157.9687	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	194.3933	184.0992	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	232.2205	220.3504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	690.7890	722.6880	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	663.1296	694.1999	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	657.7157	0.0000	0.0000	0.0000	750	0.00
Dec 2015	ZAUS	12.20 Call	1,000	636.4322	666.6682	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	515.7097	493.3812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	468.7847	491.6917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	336.1182	352.4076	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	311.9062	326.8726	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	289.9050	303.5073	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	251.6699	263.0326	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	244.8154	255.7694	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	234.9860	245.3482	0.0000	0.0000	1,500	0.00
Dec 2015	ZAUS	13.66 Call	2,000	211.2138	220.1234	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	136.3608	140.7789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	106.1985	108.7319	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	99.6571	101.7854	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	98.2384	100.2780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	94.1280	92.4170	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	77.3949	70.6182	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	142.8466	132.8315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	203.5572	192.9564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	211.8892	201.2467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	235.2564	224.5220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	247.5712	236.8080	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	12.11 Put	786	305.8809	291.0765	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	335.1209	344.4287	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	282.0226	289.1105	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	249.7295	255.0436	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	187.7161	184.9284	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	186.6621	180.8072	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	22.5845	23.0467	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	344.1070	331.9931	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	355.8114	363.2690	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	257.2289	246.5817	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	198.3815	201.0213	0.0000	0.0000	0	0.00	
			<u>1,315,748</u>					<u>2,250.00</u>	<u>0.00</u>	<u>17,372,643.00</u>
		<b>Total</b>	<b>2,061,662</b>					<b>15,851.00</b>	<b>168,480,069.40</b>	<b>106,629,805.00</b>
										<b>880,355,239,928.80</b>
<b>Future</b>										
Sep 2015	ZAZW	Future	130	1.6118	1.6157	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>2,724,305</b>					<b>24,360.00</b>	<b>353,497,915.70</b>	<b>143,444,114</b>
										<b>1,233,655,415,642.60</b>