



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	87.6426	95.7351	0.0000	0.0000	0	0.00
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>
		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	83.5926	94.4889	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1186.0926	1128.0889	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	142.5300	155.8150	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1222.8300	1166.6150	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	351.7280	370.3586	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	336.8799	354.9191	0.0000	0.0000	0	0.00
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00
									1,000.00
									0.00
									1,000.00
									0.00
Future									
Jun 2015	DAUS	Future	0	12.0699	12.1569	0.0000	0.0000	1,300	15,690,870.00
Jun 2015	DAUS	Future	4,394	12.0910	12.1569	0.0000	0.0000	0	0.00
Jun 2015	DAUS	Future	15,883	12.0871	12.1624	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.0979	12.1700	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.1128	12.1869	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	3,096	12.1280	12.2037	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.1476	12.2249	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.1771	12.2548	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.2045	12.2826	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.2087	12.2869	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.2171	12.2954	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.2381	12.3167	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.2758	12.3551	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.3411	12.4206	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.4020	12.4818	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	12.4303	12.5102	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4586	12.5386	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6369	12.7212	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8401	12.9290	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	13.2413	13.3285	0.0000	0.0000	0	0.00		
			<u>32,973</u>					<u>1,300.00</u>	<u>15,690,870.00</u>	<u>3,153,216.00</u>	<u>31,204,277,378.00</u>

Option

Jun 2015	DAUS	10.80 Put	300	0.0003	0.0002	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0050	0.0101	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	0.2383	2.8411	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0000	0.0387	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	4.0610	8.4346	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	15.3098	9.4783	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	261.9235	202.2802	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	3.8073	7.0048	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	29.0534	44.8446	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	91.2551	127.5219	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.8751	0.8905	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	3.7608	3.4673	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	49.3431	66.0244	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	27.6214	37.4508	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	850.0214	782.5508	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0170	0.0167	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	160.5926	190.7763	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	63.0645	76.8543	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	966.4645	902.1543	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	4.7102	4.5507	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	13.3189	12.1434	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	79.3088	96.1570	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	3.4248	5.4344	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	12.7279	11.7352	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	28.8803	25.5787	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	53.1917	47.2753	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	107.1164	123.1656	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	53.2968	61.7032	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	11.5593	14.2246	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	22.6107	20.1306	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	43.6445	38.4158	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	129.6134	144.4889	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	22.2218	24.7810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	32.4578	29.5042	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	11.15 Put	250	55.7393	50.7620	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	146.0937	159.9257	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	25.5489	30.7733	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	41.1602	37.4738	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	66.6558	60.8471	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	157.2715	169.9731	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	30.2670	34.0728	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	207.6617	188.0486	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	418.8729	449.8044	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	382.9300	411.5347	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	179.0933	192.8818	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	161.5944	146.0072	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	150.4450	156.4217	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	217.7269	199.0007	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	187.0541	200.9213	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	227.7528	208.0016	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	198.6092	212.8509	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	235.4564	215.8374	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	228.2987	239.3997	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	243.1637	221.3705	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	265.2915	269.1384	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	387.3293	357.4648	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	282.2292	294.0903	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	246.6679	225.2386	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	300.5679	309.1019	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	253.9532	232.8411	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	295.0347	310.0771	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	259.9421	237.5844	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	264.4150	286.6532	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	264.4071	246.6499	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	243.1227	260.9714	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	269.5809	253.6242	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	227.9194	240.0074	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	275.4113	259.5217	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	206.1139	224.3639	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>
		Total	128,273					1,300.00	15,690,870.00
									8,432,985.00
									31,204,277,378.00
Future									
Sep 2015	EUUS	Future	25,680	1.1211	1.1195	0.0000	0.0000	0	0.00
			<u>25,680</u>					<u>0.00</u>	<u>0.00</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		
Total			25,680					0.00	0.00	75,868.00	886,879,063.00
Future											
Sep 2015	ZAAD	Future	1,775	9.4429	9.4350	9.4611	9.4264	1,000	9,445,975.00		
Dec 2015	ZAAD	Future	8,693	9.5456	9.5374	9.5653	9.5581	1,015	9,707,146.50		
Mar 2016	ZAAD	Future	1,000	9.6609	9.6552	0.0000	0.0000	0	0.00		
			<u>11,468</u>					<u>2,015.00</u>	<u>19,153,121.50</u>	<u>2,584,226.00</u>	<u>20,587,111,072.70</u>
Total			11,468					2,015.00	19,153,121.50	2,614,800.00	20,587,111,072.70
Future											
Sep 2015	ZACA	Future	2,836	9.9058	9.9286	0.0000	0.0000	0	0.00		
			<u>2,836</u>					<u>0.00</u>	<u>0.00</u>	<u>39,385.00</u>	<u>328,378,481.30</u>
Total			2,836					0.00	0.00	39,385.00	328,378,481.30
Future											
Sep 2015	ZAEU	Future	45,211	13.7296	13.7983	13.7986	13.7153	2,141	29,524,604.00		
Dec 2015	ZAEU	Future	34,827	13.9634	14.0333	14.0522	14.0384	100	1,404,530.00		
Mar 2016	ZAEU	Future	3,000	14.2251	14.2999	14.2887	14.2841	500	7,142,985.00		
			<u>83,038</u>					<u>2,741.00</u>	<u>38,072,119.00</u>	<u>6,869,867.00</u>	<u>86,828,148,226.70</u>
Option											
Sep 2015	ZAEU	12.26 Put	26,000	9.7454	10.0179	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	31.1195	29.1531	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	51.5398	47.0440	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	54.1005	0.0000	0.0000	0.0000	18,000	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	65.4466	59.1557	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	130.4106	0.0000	0.0000	0.0000	12,000	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	97.5579	110.1050	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	66.7499	76.2646	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	135.7702	123.5102	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	466.5133	429.0993	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	86.4889	94.8547	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	625.1418	576.3943	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	442.5792	456.5403	0.0000	0.0000	0	0.00		
			<u>132,040</u>					<u>30,000.00</u>	<u>0.00</u>	<u>3,199,231.00</u>	<u>0.00</u>
Total			215,078					32,741.00	38,072,119.00	10,069,098.00	86,828,148,226.70
Future											
Sep 2015	ZAFR	Future	1,627	13.0915	13.2138	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.3458	13.4704	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>
Total			8,815					0.00	0.00	462,708.00	4,334,505,025.50

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Future										
Sep 2015	ZAGB	Future	26,998	19.2678	19.3637	19.3214	19.2500	112	2,159,889.50	
Dec 2015	ZAGB	Future	2,743	19.5551	19.6527	19.6194	19.5681	1,000	19,595,380.00	
Mar 2016	ZAGB	Future	875	19.8704	19.9740	19.9117	19.9100	400	7,964,340.00	
			<u>30,616</u>					<u>1,512.00</u>	<u>29,719,609.50</u>	<u>4,933,707.00</u>
										<u>73,571,227,623.80</u>
Option										
Sep 2015	ZAGB	18.00 Put	16,500	72.5538	67.7229	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	91.7806	85.2568	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	157.4486	141.0446	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	119.2321	139.9123	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	126.8530	116.5038	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	444.8931	478.2621	0.0000	0.0000	8,250	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	342.9213	369.0394	0.0000	0.0000	9,450	0.00	
			<u>99,880</u>					<u>17,700.00</u>	<u>0.00</u>	<u>1,163,288.00</u>
Total			130,496					19,212.00	29,719,609.50	6,096,995.00
										73,571,227,623.80
Future										
Sep 2015	ZAJY	Future	20	0.0991	0.0992	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1008	0.1009	0.0000	0.0000	0	0.00	
			<u>4,318</u>					<u>0.00</u>	<u>0.00</u>	<u>669,103.00</u>
Total			4,318					0.00	0.00	669,103.00
										6,843,102,441.20
Future										
Sep 2015	ZAKS	Future	13	0.1223	0.1226	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1218	0.1223	0.0000	0.0000	0	0.00	
			<u>1,883</u>					<u>0.00</u>	<u>0.00</u>	<u>5,714.00</u>
Total			1,883					0.00	0.00	5,714.00
										71,228,520.00
Future										
Sep 2015	ZANN	Future	27,500	0.0581	0.0584	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	86,700	0.0567	0.0572	0.0000	0.0000	0	0.00	
			<u>114,200</u>					<u>0.00</u>	<u>0.00</u>	<u>883,387.00</u>
Total			114,200					0.00	0.00	883,387.00
										4,948,480,040.00
Future										
Sep 2015	ZAUM	Future	754	12.2465	12.3253	12.3020	12.2250	25	30,614,950.00	
Dec 2015	ZAUM	Future	89	12.4368	12.5168	12.4839	12.4788	25	31,204,800.00	
Mar 2016	ZAUM	Future	41	12.6436	12.7280	12.6865	12.6865	5	6,343,250.00	
			<u>884</u>					<u>55.00</u>	<u>68,163,000.00</u>	<u>93,233.00</u>
Total			884					55.00	68,163,000.00	97,756.00
										92,895,112,210.00

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Future										
Sep 2015	ZAUS	Future	602,567	12.2465	12.3253	12.3119	12.2259	35,303	432,720,812.60	
Dec 2015	ZAUS	Future	135,406	12.4368	12.5168	12.5000	12.4269	19,126	238,334,060.00	
Mar 2016	ZAUS	Future	7,479	12.6436	12.7280	12.6985	12.6289	2,007	25,456,475.20	
Jun 2016	ZAUS	Future	3,520	12.8492	12.9383	0.0000	0.0000	0	0.00	
			<u>748,972</u>					<u>56,436.00</u>	<u>696,511,347.80</u>	<u>89,313,598.00</u> <u>881,051,751,276.60</u>
Option										
Sep 2015	ZAUS	10.56 Put	18,946	4.9230	4.6575	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.60 Call	13,700	1651.9341	1730.4225	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.98 Put	24,142	13.7336	12.5442	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Call	33,750	1260.9114	1338.4439	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Put	59,545	14.4114	13.1439	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.17 Call	10,000	1099.4938	1175.9770	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.20 Put	8,775	25.0209	22.4500	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.24 Put	48,000	27.9652	25.0219	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.29 Put	50,000	32.0668	28.6005	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.50 Put	27,540	55.4538	48.9617	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.54 Put	50,000	61.2466	54.0043	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Call	500	717.3792	787.6910	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Put	540	70.8792	62.3910	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.62 Put	10,000	74.3558	65.4207	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.75 Put	1,585	105.2133	90.5274	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.80 Put	5,000	119.7604	103.4093	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Call	13,700	437.5800	492.6428	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Put	46,000	191.0800	167.3428	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.04 Call	1,139	414.4265	467.9085	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.06 Call	3,717	403.1766	0.0000	0.0000	0.0000	3,717	0.00	
Sep 2015	ZAUS	12.08 Call	12,000	392.1435	444.0160	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Call	40	381.3269	432.3882	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.13 Call	1,237	365.5067	415.3423	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Call	40	330.4666	377.4167	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.23 Call	5,000	316.2433	361.9515	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.30 Put	3,000	340.4867	302.3839	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.40 Put	4,000	404.0963	362.1835	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.44 Call	10,000	237.3331	272.7605	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.50 Call	33,750	218.7327	252.0417	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.62 Call	8,000	185.8215	215.1838	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.75 Call	650	155.8830	181.4064	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.90 Call	3,000	127.9770	149.2200	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.00 Call	4,650	112.9702	132.0351	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.00 Put	501	866.4702	806.7351	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.06 Call	18,946	104.9533	122.8277	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	103.6833	121.3672	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	99.9812	117.1067	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	94.1548	110.3922	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	1087.1816	1022.9910	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	70.5048	83.0111	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	37.6049	44.7336	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	28.5698	34.1127	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	25.1508	30.0777	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	22.6370	27.1063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1534.3562	1609.7499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	47.5562	42.9499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1487.8966	1562.9446	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1304.7453	1378.1462	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1134.4364	1203.3190	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	136.6966	121.7957	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	138.9256	123.8156	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	173.0949	154.8946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	186.7019	167.3199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	219.9647	194.3933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	260.6988	232.2205	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	642.1646	690.7890	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	615.9438	663.1296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	610.8150	657.7157	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	590.6730	636.4322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	560.6956	515.7097	0.0000	0.0000	2,000	0.00
Dec 2015	ZAUS	12.57 Call	10,000	434.0125	468.7847	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	310.2378	336.1182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	287.8632	311.9062	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	267.5750	289.9050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	232.1566	251.6699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	225.8163	244.8154	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	216.7220	234.9860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	194.7432	211.2138	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.37 Call	580	125.6861	136.3608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	97.9804	106.1985	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	92.6723	99.6571	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	92.4023	98.2384	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	89.1761	94.1280	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	84.2577	77.3949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	157.7258	142.8466	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	222.9394	203.5572	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	231.8507	211.8892	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAUS	11.91 Put	788	256.7936	235.2564	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	269.9179	247.5712	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	335.5748	305.8809	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	312.2079	335.1209	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	262.5994	282.0226	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	232.5193	249.7295	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	178.0914	187.7161	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	173.1824	186.6621	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	20.2968	22.5845	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	371.7037	344.1070	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	337.4943	355.8114	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	273.4818	257.2289	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	183.9415	198.3815	0.0000	0.0000	0	0.00	
			<u>1,319,465</u>					<u>6,717.00</u>	<u>0.00</u>	<u>17,379,360.00</u>
		Total	2,068,437					63,153.00	696,511,347.80	106,692,958.00
										881,051,751,276.60
Future										
Sep 2015	ZAZW	Future	130	1.6093	1.6118	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
										1,671,324.00
		Grand Total	2,742,498					118,476.00	867,310,067.80	143,562,590
										1,234,522,725,710.40