



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-May-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Option</b>								
Jun 2015	DAEU	14.41 Call	2,000	4.0214	6.5107	0.0000	0	0.00
			2,000				0.00	0.00
		<b>Total</b>	<b>2,000</b>				<b>0.00</b>	<b>0.00</b>
								2000.00
								0.00
<b>Future</b>								
May 2015	DAUS	Future	1,462	11.8030	11.8858	0.0000	0	0.00
May 2015	DAUS	Future	4,766	11.8169	11.8998	0.0000	0	0.00
Jun 2015	DAUS	Future	288	11.8426	11.9256	0.0000	0	0.00
Jun 2015	DAUS	Future	4,136	11.8766	11.9598	0.0000	0	0.00
Jun 2015	DAUS	Future	7,712	11.8847	11.9679	0.0000	0	0.00
Jul 2015	DAUS	Future	400	11.8969	11.9801	0.0000	0	0.00
Jul 2015	DAUS	Future	2,477	11.9110	11.9943	0.0000	0	0.00
Jul 2015	DAUS	Future	750	11.9434	12.0267	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.0029	12.0864	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.0113	12.0949	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.0324	12.1162	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.0704	12.1544	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.1336	12.2182	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.1931	12.2781	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.2212	12.3064	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.2494	12.3347	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.4266	12.5134	0.0000	0	0.00
Jun 2016	DAUS	Future	264	12.6262	12.7140	0.0000	0	0.00
Sep 2016	DAUS	Future	259	12.8321	12.9214	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.0211	13.1118	0.0000	0	0.00
			27,148				0.00	0.00
								3082691.00
								30348859605.40
<b>Option</b>								
May 2015	DAUS	12.06 Call	10,000	6.7668	19.8417	0.0000	0	0.00
May 2015	DAUS	12.11 Call	4,000	4.3797	13.6490	0.0000	0	0.00
May 2015	DAUS	11.96 Call	7,000	59.1240	95.8286	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>
May 2015	DAUS	12.36 Call	7,000	8.6863	18.8287	0.0000	0.0000	0	0.00
May 2015	DAUS	10.80 Put	300	0.5964	0.5640	0.0000	0.0000	0	0.00
May 2015	DAUS	10.94 Put	3,655	1.0596	0.9230	0.0000	0.0000	0	0.00
May 2015	DAUS	11.15 Put	250	2.6832	2.0693	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	82.8639	127.1672	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	21.4420	39.7974	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	0.1010	0.0548	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	32.1683	52.1537	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	62.3239	49.1875	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	21.5419	36.0744	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	6.0743	5.0269	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	22.5261	19.4539	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	72.0430	97.2302	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.9943	2.1391	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	110.3566	141.8317	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	19.1877	16.8376	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	50.6089	45.2663	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	113.5225	140.3843	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	9.3351	12.1773	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	31.6987	29.8863	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	72.3392	66.0736	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	138.1028	164.8537	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	16.2146	22.5537	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	44.1024	42.6837	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	89.9090	83.1461	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	142.8752	133.0990	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	158.4922	186.1176	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	95.0293	113.8847	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	25.0026	33.7286	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	56.2024	54.6119	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	103.9671	97.1429	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	175.9694	204.9747	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	37.8859	48.7463	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	64.8680	65.2427	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	113.4830	108.5031	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	188.5544	219.1529	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	39.8599	54.1963	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	70.5494	73.8919	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	119.1530	118.9987	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	195.3854	228.1150	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	42.6634	57.1566	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	255.7118	253.8084	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Feb 2016	DAUS	15.40 Call	1,000	199.8508	230.3963	0.0000	0.0000	0	0.00	
			<u>74,610</u>					0.00	0.00	5105669.00
		<b>Total</b>	<b>101,758</b>					<b>0.00</b>	<b>0.00</b>	8188360.00
										30348859605.40
<b>Future</b>										
Jun 2015	EUUS	Future	1,095	1.1376	1.1349	0.0000	0.0000	0	0.00	
Sep 2015	EUUS	Future	25,043	1.1391	1.1364	0.0000	0.0000	0	0.00	
			<u>26,138</u>					0.00	0.00	68706.00
		<b>Total</b>	<b>26,138</b>					<b>0.00</b>	<b>0.00</b>	68706.00
										806546092.00
<b>Future</b>										
Jun 2015	ZAAD	Future	13,782	9.5691	9.6553	0.0000	0.0000	0	0.00	
Sep 2015	ZAAD	Future	1,365	9.6723	9.7585	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	41	9.7788	9.8659	0.0000	0.0000	0	0.00	
			<u>15,188</u>					0.00	0.00	2528915.00
										20052086429.80
<b>Option</b>										
Jun 2015	ZAAD	8.40 Put	201	0.4367	0.0786	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	8.65 Put	201	1.3406	0.3679	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.00 Put	5,451	4.8163	3.4911	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.15 Call	201	430.9092	513.9486	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.50 Call	201	153.3874	220.7360	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.65 Call	201	82.6220	130.1472	0.0000	0.0000	0	0.00	
			<u>6,456</u>					0.00	0.00	30574.00
		<b>Total</b>	<b>21,644</b>					<b>0.00</b>	<b>0.00</b>	2559489.00
										20052086429.80
<b>Future</b>										
Jun 2015	ZACA	Future	3,936	9.9016	9.9591	0.0000	0.0000	0	0.00	
			<u>3,936</u>					0.00	0.00	30412.00
		<b>Total</b>	<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	30412.00
										237164332.50
<b>Future</b>										
Jun 2015	ZAEU	Future	158,257	13.4789	13.5408	13.6430	13.5555	357	4,861,738.70	
Sep 2015	ZAEU	Future	24,165	13.7161	13.7788	13.8076	13.7190	973	13,357,447.00	
Dec 2015	ZAEU	Future	10,535	13.9499	14.0142	14.0000	14.0000	55	770,000.00	
Mar 2016	ZAEU	Future	3,000	14.2135	14.2808	0.0000	0.0000	0	0.00	
			<u>195,957</u>					1,385.00	18,989,185.70	6543276.00
										82252632381.80
<b>Option</b>										
Jun 2015	ZAEU	12.25 Put	27,000	2.2446	1.7882	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	10.1708	8.0114	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	153.2964	135.4518	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.78 Call	35,000	88.8193	113.9849	0.0000	0.0000	0	0.00	

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Jun 2015	ZAEU	14.20 Call	27,000	28.3799	40.0336	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	1.5273	2.2387	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	76.0012	74.5427	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	109.4636	106.3994	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	824.4149	881.2549	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	135.9181	159.9823	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	179.8684	179.1916	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	547.5385	532.8656	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	132.7577	159.5862	0.0000	0.0000	0	0.00	
			147,679					0.00	0.00	3066992.00
		<b>Total</b>	<b>343,636</b>					<b>1,385.00</b>	<b>18,989,185.70</b>	9610268.00
										82252632381.80
<b>Future</b>										
Jun 2015	ZAFR	Future	7,258	12.9576	13.0138	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,563	13.2215	13.2776	0.0000	0.0000	0	0.00	
			8,821					0.00	0.00	441450.00
		<b>Total</b>	<b>8,821</b>					<b>0.00</b>	<b>0.00</b>	441450.00
										4044837071.50
<b>Future</b>										
Jun 2015	ZAGB	Future	25,804	18.6658	18.7568	18.8491	18.6769	3,420	64,388,549.30	
Sep 2015	ZAGB	Future	1,481	18.9552	19.0468	19.0063	18.9826	20	379,889.00	
Dec 2015	ZAGB	Future	8,264	19.2395	19.3328	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	35	19.5560	19.6528	0.0000	0.0000	0	0.00	
			35,584					3,440.00	64,768,438.30	4796714.00
		<b>Total</b>								70931762458.80
<b>Option</b>										
Jun 2015	ZAGB	17.00 Put	17,000	6.1082	9.4094	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	15.0075	35.9978	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	203.1040	195.6287	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	250.4177	241.5187	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	373.9910	361.0826	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	188.8505	227.0093	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	235.6888	222.8700	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	472.1761	525.2604	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	385.4747	433.2904	0.0000	0.0000	0	0.00	
			142,130					0.00	0.00	1124443.00
		<b>Total</b>	<b>177,714</b>					<b>3,440.00</b>	<b>64,768,438.30</b>	5921157.00
										70931762458.80
<b>Future</b>										
Jun 2015	ZAJY	Future	11,732	0.0994	0.1002	0.0000	0.0000	2,286	22,888,575.00	
			11,732					2,286.00	22,888,575.00	657337.00
		<b>Total</b>	<b>11,732</b>					<b>2,286.00</b>	<b>22,888,575.00</b>	6724946913.60

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<b>Future</b>											
Jun 2015	ZAKS	Future	10	0.1228	0.1230	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1221	0.1223	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3821.00</u>	<u>47206230.00</u>
		<b>Total</b>	<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	<b>3821.00</b>	<b>47206230.00</b>
<b>Future</b>											
Jun 2015	ZANN	Future	37,800	0.0592	0.0595	0.0000	0.0000	12,000	71,640,000.00		
Sep 2015	ZANN	Future	12,000	0.0566	0.0569	0.0000	0.0000	6,000	34,620,000.00		
Dec 2015	ZANN	Future	112,080	0.0553	0.0556	0.0000	0.0000	0	0.00		
			<u>161,880</u>					<u>18,000.00</u>	<u>106,260,000.00</u>	<u>804207.00</u>	<u>4472385040.00</u>
		<b>Total</b>	<b>161,880</b>					<b>18,000.00</b>	<b>106,260,000.00</b>	<b>804207.00</b>	<b>4472385040.00</b>
<b>Future</b>											
Sep 2015	ZANZ	Future	500	8.9480	8.9631	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>143150.00</u>	<u>1093934690.00</u>
		<b>Total</b>	<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>163150.00</b>	<b>1093934690.00</b>
<b>Future</b>											
Jun 2015	ZAUM	Future	720	11.8485	11.9316	11.9822	11.8661	67	79,893,460.00		
Sep 2015	ZAUM	Future	203	12.0408	12.1247	12.1706	12.0404	18	21,795,150.00		
Dec 2015	ZAUM	Future	24	12.2277	12.3130	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	31	12.4334	12.5202	0.0000	0.0000	0	0.00		
			<u>978</u>					<u>85.00</u>	<u>101,688,610.00</u>	<u>89094.00</u>	<u>87768869740.00</u>
		<b>Total</b>	<b>978</b>					<b>85.00</b>	<b>101,688,610.00</b>	<b>93617.00</b>	<b>87768869740.00</b>
<b>Future</b>											
Jun 2015	ZAUS	Future	958,539	11.8485	11.9316	11.9876	11.8385	93,635	1,114,995,631.00		
Sep 2015	ZAUS	Future	189,605	12.0408	12.1247	12.1721	12.0271	7,954	96,191,793.10		
Dec 2015	ZAUS	Future	88,299	12.2277	12.3130	12.2443	12.2278	35	428,242.50		
Mar 2016	ZAUS	Future	5,042	12.4334	12.5202	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	1,300	12.6346	12.7224	0.0000	0.0000	0	0.00		
			<u>1,242,785</u>					<u>101,624.00</u>	<u>1,211,615,666.60</u>	<u>85815490.00</u>	<u>837569833878.70</u>
<b>Option</b>											
Jun 2015	ZAUS	10.73 Put	22,850	2.1402	1.8317	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	2.3202	1.9875	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	2.8382	2.4364	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	5.8429	5.0334	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	6.3281	5.4515	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	28.0215	22.5961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	418.7876	492.7912	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.50 Call	3,940	403.1548	476.4678	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	54.6548	44.8678	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	329.3164	398.6555	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	295.3085	362.3334	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Put	110	96.8085	80.7334	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	148.2514	125.2127	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	157.4724	133.2547	0.0000	0.0000	5,000	0.00
Jun 2015	ZAUS	11.93 Call	10,000	148.6233	0.0000	0.0000	0.0000	10,000	0.00
Jun 2015	ZAUS	12.00 Call	11,000	124.8765	168.1308	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,600	276.3765	236.5308	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	290.2533	249.0908	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	112.9068	153.5467	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	89.7678	124.8250	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	85.2745	119.1563	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	57.8701	83.7810	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	44.6574	66.1168	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	34.8341	52.1755	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	686.3341	620.5755	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	30.2481	45.7115	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	27.5648	41.8898	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	25.7267	39.2541	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	11.5668	18.3419	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	1163.0668	1086.7419	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	6.0570	11.8342	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Call	110	5.4882	11.1382	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1406.9882	1329.5382	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	2.7091	7.3804	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	2.3613	6.8417	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	24.6068	23.6290	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1467.3652	1550.1498	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	57.2344	52.6677	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1100.6272	1179.7569	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	59.8272	55.0569	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	956.6670	1033.7699	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	91.2678	84.0548	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	109.0646	100.4871	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,500	163.5931	148.3570	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	177.5718	161.3647	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	640.6665	706.8639	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	500	199.8665	182.1639	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	207.6543	189.4417	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	285.6652	262.6957	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	12.00 Call	13,700	429.4158	484.8312	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	42,000	388.6158	360.1312	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	411.9654	0.0000	0.0000	0.0000	1,139	0.00
Sep 2015	ZAUS	12.08 Call	12,000	395.9477	448.3330	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	377.1164	427.5524	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	800	352.2924	400.7501	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	342.1788	389.8040	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	263.9967	304.5413	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	200.2250	233.7360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	159.7543	188.2885	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	158.4098	186.7713	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	154.4628	182.3088	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	120.9842	144.2593	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	77.9488	94.4448	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	64.2033	78.2990	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	57.4300	68.8097	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1363.0443	1449.0468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	85.3443	86.0468	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1319.1420	1404.6625	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1155.8646	1238.7091	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1005.7500	1084.8396	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	243.2390	231.9435	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	301.3839	283.0979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	324.8489	305.4933	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	374.4693	352.9549	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	96,600	427.5604	403.8713	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	611.6664	671.0959	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	591.0582	649.4037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	341.3858	384.8539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	321.6537	363.7404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	303.4230	344.1912	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	265.1125	302.9512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	256.6016	293.7606	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	164.0112	192.9626	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	139.2794	163.4005	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	137.4653	161.6413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	66,100	137.0916	161.2833	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	131.8451	156.9914	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	119.8634	134.1139	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	339.4373	333.1040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	351.9469	344.9631	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	390.3121	377.7860	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.95 Put	1,000	410.8671	394.8545	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	497.9829	478.7946	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	347.1328	394.1019	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	786	299.8350	343.5027	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	270.4970	311.9454	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	228.5608	259.6716	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	196.5750	249.3068	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	28.7294	43.5182	0.0000	0.0000	0	0.00	
			<u>1,497,568</u>					<u>16,139.00</u>	<u>0.00</u>	<u>16887793.00</u>
		<b>Total</b>	<b>2,740,353</b>					<b>117,763.00</b>	<b>1,211,615,666.60</b>	<b>102703283.00</b>
										<b>837569833878.70</b>
<b>Future</b>										
Jun 2015	ZAZW	Future	16	1.6156	1.6111	0.0000	0.0000	0	0.00	
Sep 2015	ZAZW	Future	90	1.5721	1.5682	0.0000	0.0000	0	0.00	
			<u>106</u>					<u>0.00</u>	<u>0.00</u>	<u>187.00</u>
		<b>Total</b>	<b>106</b>					<b>0.00</b>	<b>0.00</b>	<b>187.00</b>
										<b>1535260.00</b>
		<b>Grand Total</b>	<b>3,603,076</b>					<b>142,959.00</b>	<b>1526210475.60</b>	<b>138,046,444</b>
										<b>1,176,222,215,411.70</b>