



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.0300	0.0316	0.0000	0.0000	0	0.00	
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2,000.00</u>
		<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2,000.00</b>
<b>Future</b>										
May 2015	DAUS	Future	0	12.0325	11.9569	0.0000	0.0000	14,000	168,252,000.00	
May 2015	DAUS	Future	4,752	12.0570	11.9569	0.0000	0.0000	18	216,385.00	
Jun 2015	DAUS	Future	288	12.0793	11.9809	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,300	12.1117	12.0128	0.0000	0.0000	1,074	12,955,125.00	
Jun 2015	DAUS	Future	4,136	12.1137	12.0148	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	16,162	12.1218	12.0228	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.1340	12.0349	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.1483	12.0489	0.0000	0.0000	15	181,398.00	
Jul 2015	DAUS	Future	750	12.1809	12.0811	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.2403	12.1391	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.2488	12.1476	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.2702	12.1688	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.3089	12.2071	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.3733	12.2708	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.4334	12.3303	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.4620	12.3589	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.4911	12.3876	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.6727	12.5674	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.8765	12.7694	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.0856	12.9762	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.2777	13.1662	0.0000	0.0000	0	0.00	
			<u>35,437</u>					<u>15,107.00</u>	<u>181,604,908.00</u>	<u>3,110,655.00</u>
										<u>30,684,255,041.90</u>
<b>Option</b>										
May 2015	DAUS	10.80 Put	300	0.0000	0.0078	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.94 Put	3,655	0.0000	0.0093	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>
May 2015	DAUS	11.15 Put	250	0.0000	0.0129	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	161.7076	84.0915	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	5.2861	3.6044	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.95 Call	10,000	172.2219	112.9072	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	31.4183	17.2421	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	7.4280	14.3162	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	17.2215	8.7959	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	96.8700	144.5398	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	1.2512	1.7715	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	5.1916	7.3652	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	91.9215	70.2806	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0453	0.0379	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	142.9140	115.0393	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	6.5882	8.6901	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	18.4424	25.3663	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	132.4953	112.0608	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	7.9906	6.9096	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	379.0886	330.9461	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	14.6030	18.2014	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	33.3301	42.9840	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	154.2507	135.3815	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	17.6534	14.6582	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	25.1224	29.5894	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	49.1336	59.1927	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	83.0101	98.7946	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	175.2924	156.2830	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	100.3966	89.6498	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	29.2394	23.8062	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	36.2222	40.6035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	61.7677	73.0350	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	193.4393	174.2991	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	43.7779	37.8000	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	45.8916	49.6167	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	73.8012	84.3144	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	207.1544	187.6125	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	49.4558	40.7462	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	52.8727	56.8804	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	82.8197	90.2020	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	213.2648	194.1014	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	51.3046	42.0381	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	181.9031	203.3875	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>	
Feb 2016	DAUS	15.40 Call	1,000	199.2864	188.2231	0.0000	0.0000	0	0.00	
			66,610					0.00	0.00	5,127,669.00
		<b>Total</b>	<b>102,047</b>					<b>15,107.00</b>	<b>181,604,908.00</b>	8,238,324.00
										30,684,255,041.90
<b>Future</b>										
Jun 2015	EUUS	Future	109	1.0900	1.0974	0.0000	0.0000	0	0.00	
Sep 2015	EUUS	Future	24,993	1.0916	1.0989	0.0000	0.0000	0	0.00	
			25,102					0.00	0.00	69,772.00
		<b>Total</b>	<b>25,102</b>					<b>0.00</b>	<b>0.00</b>	69,772.00
										818,488,352.00
<b>Future</b>										
Jun 2015	ZAAD	Future	13,982	9.3565	9.3769	0.0000	0.0000	0	0.00	
Sep 2015	ZAAD	Future	1,962	9.4569	9.4767	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	41	9.5606	9.5806	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	1,000	9.6812	9.7010	0.0000	0.0000	0	0.00	
			16,985					0.00	0.00	2,533,885.00
										20,099,210,117.00
<b>Option</b>										
Jun 2015	ZAAD	8.40 Put	201	0.2525	0.1827	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	8.65 Put	201	0.9912	0.9020	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.00 Put	5,451	9.0970	8.9528	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.15 Call	201	231.9936	250.4148	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.50 Call	201	39.1207	44.2725	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.65 Call	201	15.2927	16.5646	0.0000	0.0000	0	0.00	
			6,456					0.00	0.00	30,574.00
		<b>Total</b>	<b>23,441</b>					<b>0.00</b>	<b>0.00</b>	2,564,459.00
										20,099,210,117.00
<b>Future</b>										
Jun 2015	ZACA	Future	3,936	9.7294	9.7392	0.0000	0.0000	0	0.00	
			3,936					0.00	0.00	30,412.00
		<b>Total</b>	<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	30,412.00
										237,164,332.50
<b>Future</b>										
Jun 2015	ZAEU	Future	149,376	13.1730	13.1540	13.1592	13.1103	939	12,320,760.70	
Sep 2015	ZAEU	Future	25,958	13.4036	13.3815	13.3300	13.3300	380	5,075,000.00	
Dec 2015	ZAEU	Future	10,618	13.6330	13.6097	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	Future	3,000	13.8952	13.8700	0.0000	0.0000	0	0.00	
			188,952					1,319.00	17,395,760.70	6,570,261.00
										82,614,031,439.00
<b>Option</b>										
Jun 2015	ZAEU	12.25 Put	27,000	1.7539	2.5783	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	12.3477	16.1770	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	298.6922	314.9577	0.0000	0.0000	0	0.00	

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Jun 2015	ZAEU	13.78 Call	35,000	17.2933	16.3825	0.0000	0.0000	0	0.00
Jun 2015	ZAEU	14.20 Call	27,000	3.2442	3.2027	0.0000	0.0000	0	0.00
Jun 2015	ZAEU	15.35 Call	7,300	0.1033	0.1015	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.70 Put	7,900	116.1772	120.6646	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.90 Put	7,500	173.1802	178.4892	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	13.03 Call	1,539	594.2408	578.1052	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.90 Call	7,500	90.3350	86.5278	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.05 Put	6,682	267.2108	270.0117	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	730.3660	738.5683	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	115.8589	110.9051	0.0000	0.0000	0	0.00
			147,679					0.00	0.00
		<b>Total</b>	<b>336,631</b>					<b>1,319.00</b>	<b>17,395,760.70</b>
									9,637,253.00
									82,614,031,439.00
<b>Future</b>									
Jun 2015	ZAFR	Future	7,258	12.7375	12.7022	0.0000	0.0000	0	0.00
Sep 2015	ZAFR	Future	1,607	12.9923	12.9542	0.0000	0.0000	0	0.00
			8,865					0.00	0.00
		<b>Total</b>	<b>8,865</b>					<b>0.00</b>	<b>0.00</b>
									441,562.00
									4,046,312,615.50
<b>Future</b>									
Jun 2015	ZAGB	Future	29,021	18.5865	18.5351	18.5925	18.5400	210	3,903,758.00
Sep 2015	ZAGB	Future	3,338	18.8710	18.8164	18.8338	18.8338	10	188,338.00
Dec 2015	ZAGB	Future	9,397	19.1544	19.0983	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	Future	2,035	19.4737	19.4154	0.0000	0.0000	0	0.00
			43,791					220.00	4,092,096.00
									4,812,838.00
									71,234,276,320.50
<b>Option</b>									
Jun 2015	ZAGB	17.00 Put	17,000	1.0654	1.7098	0.0000	0.0000	0	0.00
Jun 2015	ZAGB	20.00 Call	17,000	4.5952	4.0759	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.00 Put	16,500	207.2829	212.2096	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	255.7952	262.5575	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	382.8111	394.3094	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	152.6668	140.7610	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	246.0578	246.1452	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	16,500	428.3480	405.0710	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	346.3146	327.0932	0.0000	0.0000	0	0.00
			142,130					0.00	0.00
		<b>Total</b>	<b>185,921</b>					<b>220.00</b>	<b>4,092,096.00</b>
									5,937,281.00
									71,234,276,320.50
<b>Future</b>									
Jun 2015	ZAJY	Future	11,732	0.0982	0.0987	0.0000	0.0000	0	0.00
Sep 2015	ZAJY	Future	7	0.0999	0.1004	0.0000	0.0000	0	0.00

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			11,739					0.00	0.00	657,337.00	6,724,946,913.60
		<b>Total</b>	<b>11,739</b>					<b>0.00</b>	<b>0.00</b>	657,337.00	6,724,946,913.60
<b>Future</b>											
	Jun 2015	ZAKS	Future 10	0.1234	0.1224	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future 1,870	0.1218	0.1209	0.0000	0.0000	0	0.00		
			1,880					0.00	0.00	3,821.00	47,206,230.00
		<b>Total</b>	<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	3,821.00	47,206,230.00
<b>Future</b>											
	Jun 2015	ZANN	Future 37,800	0.0606	0.0602	0.0000	0.0000	0	0.00		
	Sep 2015	ZANN	Future 12,000	0.0570	0.0573	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future 112,080	0.0558	0.0561	0.0000	0.0000	0	0.00		
			161,880					0.00	0.00	804,207.00	4,472,385,040.00
		<b>Total</b>	<b>161,880</b>					<b>0.00</b>	<b>0.00</b>	804,207.00	4,472,385,040.00
<b>Future</b>											
	Sep 2015	ZANZ	Future 500	8.8127	8.8155	0.0000	0.0000	0	0.00		
			500					0.00	0.00	143,150.00	1,093,934,690.00
		<b>Total</b>	<b>500</b>					<b>0.00</b>	<b>0.00</b>	143,150.00	1,093,934,690.00
<b>Future</b>											
	Jun 2015	ZAUM	Future 714	12.0853	11.9869	12.1000	12.0071	108	130,071,610.00		
	Sep 2015	ZAUM	Future 244	12.2788	12.1773	12.2670	12.2300	23	28,174,430.00		
	Dec 2015	ZAUM	Future 24	12.4687	12.3655	0.0000	0.0000	0	0.00		
	Mar 2016	ZAUM	Future 31	12.6796	12.5742	0.0000	0.0000	0	0.00		
			1,013					131.00	158,246,040.00	89,927.00	88,766,358,280.00
		<b>Total</b>	<b>1,013</b>					<b>131.00</b>	<b>158,246,040.00</b>	89,927.00	88,766,358,280.00
<b>Future</b>											
	Jun 2015	ZAUS	Future 903,844	12.0853	11.9869	12.1110	12.0000	22,507	271,293,690.20		
	Sep 2015	ZAUS	Future 204,609	12.2788	12.1773	12.3000	12.2014	6,777	83,019,942.90		
	Dec 2015	ZAUS	Future 95,714	12.4687	12.3655	12.4608	12.4201	2,112	26,205,213.20		
	Mar 2016	ZAUS	Future 5,292	12.6796	12.5742	12.6246	12.6246	50	631,230.00		
	Jun 2016	ZAUS	Future 1,300	12.8850	12.7778	0.0000	0.0000	0	0.00		
			1,210,759					31,446.00	381,150,076.30	86,192,030.00	842,069,472,651.10
<b>Option</b>											
	Jun 2015	ZAUS	10.73 Put 22,850	0.4172	0.5969	0.0000	0.0000	0	0.00		
	Jun 2015	ZAUS	10.75 Put 10,000	0.4532	0.6492	0.0000	0.0000	0	0.00		
	Jun 2015	ZAUS	10.80 Put 9,100	0.5580	0.8014	0.0000	0.0000	0	0.00		
	Jun 2015	ZAUS	10.98 Put 22,320	0.9827	1.4324	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.00 Put	55,000	1.0404	1.5321	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.35 Put	51,500	3.1610	5.4993	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	611.0575	518.8111	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	592.0063	500.5285	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	6.7063	13.6285	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	498.9259	412.3468	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	454.1133	370.6818	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Put	0	18.8133	33.7818	0.0000	0.0000	110	0.00
Jun 2015	ZAUS	11.78 Put	15,000	39.7407	65.0186	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	44.1031	71.2108	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	236.7032	178.3925	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	193.8350	142.9284	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	108.5350	156.0284	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	117.2458	167.4518	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	171.6878	126.1911	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	130.9172	94.3084	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	123.0764	88.2289	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	75.9638	52.5179	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	54.2166	36.5926	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	38.3459	25.2629	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	453.0459	538.3629	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	31.0508	20.1596	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	26.9489	17.3253	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	24.2222	15.3305	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	6.1873	3.1772	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	920.8873	1016.2772	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.7514	1.2386	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Call	0	2.4664	1.1323	0.0000	0.0000	110	0.00
Jun 2015	ZAUS	13.25 Put	201	1167.1664	1264.2323	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.2790	0.6263	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.1341	0.5633	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	12.3953	14.8412	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1692.2562	1593.4147	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	28.8783	35.0824	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1308.8372	1214.1093	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	30.0372	36.8093	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1152.9288	1061.8821	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	47.3071	58.3564	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	51.8387	63.7198	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	57.9995	70.9835	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	90.7297	109.1248	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	98.3729	117.9440	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	11.60 Call	500	789.5758	712.1444	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	110.7758	134.8444	120.5000	120.5000	40	0.00
Sep 2015	ZAUS	11.62 Put	10,000	115.1711	140.9935	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	169.6589	204.4531	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	527.8012	469.5740	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	42,000	249.0012	292.2740	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	505.8487	449.2987	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	484.6135	429.7276	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	474.2616	420.2032	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	459.0674	406.2381	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	425.1365	376.8672	422.2000	422.2000	40	0.00
Sep 2015	ZAUS	12.23 Call	5,000	411.2401	365.1985	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	310.8365	275.4347	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	229.2640	202.8790	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	178.6883	158.2783	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	177.0350	156.8120	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	172.1834	152.5161	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	131.6784	116.6579	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	81.0138	72.0848	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	65.3386	58.3304	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	54.3614	48.6895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1580.0139	1482.0378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	61.3139	66.5378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1534.1298	1436.6495	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1353.3567	1262.5560	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1187.6714	1101.0347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	165.3356	187.0675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	202.8210	228.4366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	217.5679	248.5366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	253.3322	291.5802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	111,600	296.6872	338.3352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.04 Call	1,312	743.7629	0.0000	0.0000	0.0000	1,312	0.00
Dec 2015	ZAUS	12.10 Call	537	712.4171	654.1853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	687.2724	630.6641	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	383.8011	350.6101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	360.2893	329.0526	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	338.6887	309.2105	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	293.5032	267.7488	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	283.5161	258.5909	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	177.9092	161.5150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	143.4486	131.8121	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	136.6593	130.1521	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	56,100	136.2780	129.8134	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	15.80 Call	53,000	131.3267	125.5660	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.05 Put	1,500	97.3611	101.5389	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	176.9096	194.8247	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	246.9303	270.8968	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	256.4054	281.1532	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	282.8342	310.4690	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	296.6825	328.5183	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	365.4071	405.9135	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	378.9842	349.7645	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	325.3760	300.1150	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	292.3339	269.5653	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	231.4198	222.0280	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	226.0916	201.0497	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	33.7661	28.1720	0.0000	0.0000	0	0.00	
			<u>1,636,761</u>					<u>1,612.00</u>	<u>0.00</u>	<u>17,093,763.00</u>
		<b>Total</b>	<b>2,847,520</b>					<b>33,058.00</b>	<b>381,150,076.30</b>	<b>103,285,793.00</b>
										<b>842,069,472,651.10</b>
<b>Future</b>										
Jun 2015	ZAZW	Future	16	1.6766	1.6755	0.0000	0.0000	0	0.00	
Sep 2015	ZAZW	Future	90	1.6299	1.6277	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>1,535,260.00</b>
		<b>Grand Total</b>	<b>3,712,581</b>					<b>49,835.00</b>	<b>742,488,881.00</b>	<b>138,729,008</b>
										<b>1,182,779,192,570.70</b>