



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-May-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Jun 2015	DAEU	14.41 Call	2,000	0.0374	0.0373	0.0000	0	0.00
			2,000				0.00	0.00
		Total	2,000				0.00	0.00
								2000.00
								0.00
Option								
Jul 2015	DANZ	8.65 Call	10,000	351.1165	0.0000	0.0000	10,000	0.00
			10,000				10,000.00	0.00
		Total	10,000				10,000.00	0.00
								10000.00
								0.00
Future								
Jun 2015	DAUS	Future	288	12.1862	12.2058	0.0000	0	0.00
Jun 2015	DAUS	Future	1,300	12.2188	12.2388	0.0000	226	2,757,200.00
Jun 2015	DAUS	Future	4,394	12.2208	12.2409	0.0000	258	3,148,116.00
Jun 2015	DAUS	Future	15,883	12.2290	12.2492	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.2413	12.2615	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.2558	12.2760	0.0000	0	0.00
Jul 2015	DAUS	Future	2,373	12.2702	12.2904	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.2887	12.3089	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.3496	12.3700	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.3581	12.3785	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.3796	12.4001	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.4186	12.4392	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.4836	12.5044	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.5442	12.5652	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.5731	12.5942	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.6027	12.6238	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.7876	12.8089	0.0000	0	0.00
Jun 2016	DAUS	Future	264	12.9952	13.0165	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.3973	13.4180	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>	
		33,037					484.00	5,905,316.00	
								3125546.00	
								30865224087.60	
Option									
Jun 2015	DAUS	11.95 Call	10,000	246.9463	267.3121	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	43.3934	55.7078	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	2.3218	2.2717	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	23.9013	30.3705	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	56.4415	52.3927	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.8560	0.8993	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	3.3576	3.6725	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	117.6104	128.6621	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.3979	0.4161	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	178.2660	190.1072	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	4.7668	4.9109	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	12.8241	12.6594	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	160.8017	167.1994	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	8.9356	9.7857	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	439.0047	454.4944	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	11.7092	11.3798	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	26.1110	25.2036	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	178.6298	187.3085	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	20.5488	20.9167	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	21.2655	19.9529	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	39.7436	38.2815	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	68.4588	65.7959	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	197.4603	204.7015	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	112.5748	116.4800	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	32.7689	34.9064	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	31.5418	29.3121	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	53.9550	51.1253	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	214.1301	220.1227	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	51.4667	51.2818	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	40.6909	37.8337	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	65.6333	62.0752	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	226.6584	231.7099	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	54.9329	54.5946	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	46.7784	43.7390	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	73.5651	69.8485	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	232.9739	237.3906	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	59.8171	59.5635	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	204.3923	199.0387	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	254.9079	259.3745	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	156.2770	150.7491	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	208.2583	208.3348	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	210.3979	205.1841	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	262.1295	266.4719	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	220.0943	215.7994	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	273.8809	278.1445	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	226.2460	222.3753	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	289.8747	294.1023	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	231.9057	227.3655	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	325.6145	326.1538	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	237.6853	234.8684	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	357.1481	360.6546	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	243.2362	240.8970	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	377.6508	380.6366	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	252.2322	252.7259	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	337.1440	342.6671	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	262.0254	260.4211	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	320.2986	322.4049	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	264.9079	263.7003	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	295.7741	297.5423	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	269.0431	270.8151	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	269.0454	269.8717	0.0000	0.0000	0	0.00		
			<u>63,700</u>					<i>0.00</i>	<i>0.00</i>	<i>5133169.00</i>	
										<i>0.00</i>	
	Total		96,737					484.00	5,905,316.00	8258715.00	30865224087.60
Future											
Jun 2015	EUUS	Future	99	1.0967	1.0910	1.1007	1.1007	15	165,105.00		
Sep 2015	EUUS	Future	24,993	1.0982	1.0925	0.0000	0.0000	0	0.00		
			<u>25,092</u>					<i>15.00</i>	<i>165,105.00</i>	<i>69792.00</i>	<i>818708182.00</i>
	Total		25,092					15.00	165,105.00	69792.00	818708182.00
Future											
Jun 2015	ZAAD	Future	13,982	9.3236	9.3165	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,962	9.4254	9.4186	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	41	9.5293	9.5222	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.6507	9.6432	0.0000	0.0000	0	0.00		
			<u>16,985</u>					<i>0.00</i>	<i>0.00</i>	<i>2534885.00</i>	<i>20108616042.00</i>
Option											
Jun 2015	ZAAD	8.40 Put	201	0.0670	0.1489	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	0.6380	0.9778	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	5,451	10.0529	11.9972	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	201.5128	198.4250	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	28.6183	28.9899	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	9.65 Call	201	10.4263	10.6009	0.0000	0.0000	0	0.00		
			6,456					0.00	0.00	30574.00	0.00
		Total	23,441					0.00	0.00	2565459.00	20108616042.00
Future											
Jun 2015	ZACA	Future	3,936	9.7685	9.7650	0.0000	0.0000	0	0.00		
			3,936					0.00	0.00	30412.00	237164332.50
		Total	3,936					0.00	0.00	30412.00	237164332.50
Future											
Jun 2015	ZAEU	Future	147,374	13.3716	13.3237	13.3955	13.3340	1,424	19,052,077.00		
Sep 2015	ZAEU	Future	25,826	13.6053	13.5572	13.6167	13.5881	1,352	18,387,579.00		
Dec 2015	ZAEU	Future	10,618	13.8373	13.7892	13.7849	13.7849	14	192,988.60		
Mar 2016	ZAEU	Future	3,000	14.1041	14.0558	0.0000	0.0000	0	0.00		
			186,818					2,790.00	37,632,644.60	6576399.00	82695865894.10
Option											
Jun 2015	ZAEU	12.25 Put	27,000	0.3975	0.7586	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	3.3471	4.6752	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	162.5182	194.1956	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	34.8750	30.1724	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	6.6095	5.7625	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	0.1183	0.1213	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.26 Put	26,000	30.3194	0.0000	0.0000	0.0000	52,000	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	77.4161	89.1300	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	113.4134	131.5104	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.03 Call	1,539	725.0961	698.1351	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	144.9045	0.0000	0.0000	0.0000	26,000	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	110.3453	106.7495	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	197.4112	216.7588	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	598.8793	635.3965	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	121.3158	120.1720	0.0000	0.0000	0	0.00		
			199,679					78,000.00	0.00	3144992.00	0.00
		Total	386,497					80,790.00	37,632,644.60	9721391.00	82695865894.10
Future											
Jun 2015	ZAFR	Future	7,258	12.9288	12.9165	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	1,607	13.1867	13.1751	0.0000	0.0000	0	0.00		
			8,865					0.00	0.00	441562.00	4046312615.50
		Total	8,865					0.00	0.00	441562.00	4046312615.50
Future											

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Jun 2015	ZAGB	Future	28,993	18.5994	18.6616	18.5981	18.5808	2,544	47,600,605.20
Sep 2015	ZAGB	Future	3,980	18.8856	18.9497	18.8500	18.8500	293	5,526,289.00
Dec 2015	ZAGB	Future	9,392	19.1686	19.2345	19.2245	19.2245	10	192,245.00
Mar 2016	ZAGB	Future	2,035	19.4903	19.5577	0.0000	0.0000	0	0.00
			<u>44,400</u>					<u>2,847.00</u>	<u>53,319,139.20</u>
									<u>4818580.00</u>
									<u>71341664188.10</u>
Option									
Jun 2015	ZAGB	17.00 Put	17,000	0.7470	0.4650	0.0000	0.0000	0	0.00
Jun 2015	ZAGB	20.00 Call	17,000	4.5576	5.0554	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.00 Put	16,500	204.9453	195.9826	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	253.5909	242.1514	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	380.9755	363.4025	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	158.0464	170.9847	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	243.7583	235.7731	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	16,500	435.9089	455.8242	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	352.8104	368.6010	0.0000	0.0000	0	0.00
			<u>142,130</u>					<u>0.00</u>	<u>0.00</u>
									<u>1124443.00</u>
									<u>0.00</u>
		Total	186,530					2,847.00	53,319,139.20
									<u>5943023.00</u>
									<u>71341664188.10</u>
Future									
Jun 2015	ZAJY	Future	11,732	0.0983	0.0983	0.0000	0.0000	0	0.00
Sep 2015	ZAJY	Future	7	0.1001	0.1000	0.0000	0.0000	0	0.00
			<u>11,739</u>					<u>0.00</u>	<u>0.00</u>
									<u>657337.00</u>
									<u>6724946913.60</u>
		Total	11,739					0.00	0.00
									<u>657337.00</u>
									<u>6724946913.60</u>
Future									
Jun 2015	ZAKS	Future	10	0.1243	0.1234	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1236	0.1227	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>
		Total	1,880					0.00	0.00
									<u>3821.00</u>
									<u>47206230.00</u>
Future									
Jun 2015	ZANN	Future	22,300	0.0612	0.0613	0.0000	0.0000	15,500	93,620,000.00
Sep 2015	ZANN	Future	27,500	0.0571	0.0571	0.0000	0.0000	15,500	89,590,000.00
Dec 2015	ZANN	Future	112,080	0.0558	0.0557	0.0000	0.0000	0	0.00
			<u>161,880</u>					<u>31,000.00</u>	<u>183,210,000.00</u>
									<u>835207.00</u>
									<u>4655595040.00</u>
		Total	161,880					31,000.00	183,210,000.00
									<u>835207.00</u>
									<u>4655595040.00</u>
Future									
Sep 2015	ZANZ	Future	500	8.7319	8.8003	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>
		Total	500					0.00	0.00
									<u>163150.00</u>
									<u>1093934690.00</u>

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Future										
Jun 2015	ZAUM	Future	719	12.1923	12.2120	12.2156	12.1521	136	165,773,990.00	
Sep 2015	ZAUM	Future	304	12.3883	12.4088	12.3866	12.3411	38	47,000,520.00	
Dec 2015	ZAUM	Future	24	12.5799	12.6010	0.0000	0.0000	0	0.00	
Mar 2016	ZAUM	Future	31	12.7945	12.8159	0.0000	0.0000	0	0.00	
			<u>1,078</u>					<u>174.00</u>	<u>212,774,510.00</u>	<u>90374.00</u>
		Total	1,078					174.00	212,774,510.00	94897.00
Future										
Jun 2015	ZAUS	Future	881,636	12.1923	12.2120	12.2061	12.1452	46,522	566,558,504.00	
Sep 2015	ZAUS	Future	220,113	12.3883	12.4088	12.4000	12.3341	5,282	65,353,715.50	
Dec 2015	ZAUS	Future	95,656	12.5799	12.6010	12.5620	12.5527	35	439,484.00	
Mar 2016	ZAUS	Future	5,304	12.7945	12.8159	12.8080	12.8080	12	153,696.00	
Jun 2016	ZAUS	Future	2,100	13.0038	13.0251	0.0000	0.0000	26,422	321,856,950.80	
			<u>1,204,809</u>					<u>78,273.00</u>	<u>954,362,350.30</u>	<u>86435453.00</u>
										<u>845037553367.10</u>
Option										
Jun 2015	ZAUS	10.73 Put	22,850	0.2175	0.2431	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.75 Put	10,000	0.2349	0.2632	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.80 Put	9,100	0.2851	0.3214	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.98 Put	22,320	0.5818	0.6665	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.00 Put	55,000	0.6303	0.7229	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.35 Put	51,500	1.8651	1.9521	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.48 Call	1,600	715.2633	734.9948	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.50 Call	3,940	695.4930	715.2096	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.50 Put	1,750	3.1930	3.2096	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.60 Call	500	597.0114	616.6118	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.65 Call	800	549.4903	568.9789	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.78 Put	15,000	18.8459	18.0238	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.80 Put	1,000	21.5124	20.5436	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.93 Call	10,000	308.7257	326.0767	0.0000	0.0000	10,000	0.00	
Jun 2015	ZAUS	12.00 Call	11,000	258.5282	274.8201	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.00 Put	34,801	66.2282	62.8201	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.02 Put	7,000	72.8064	69.0565	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.04 Call	10,000	232.1082	247.7024	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.13 Call	15,000	179.0040	192.8260	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.15 Call	2,000	168.4148	181.8131	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.22 Call	10,000	135.3097	147.1946	0.0000	0.0000	10,000	0.00	
Jun 2015	ZAUS	12.30 Call	1,600	105.1993	115.4035	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.40 Call	125	75.8083	84.0346	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.50 Call	31,000	54.0098	60.4843	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.50 Put	300	361.7098	348.4843	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>
Jun 2015	ZAUS	12.56 Call	1,750	43.8847	49.4377	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	38.1609	43.1562	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	34.3438	38.9502	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	8.1886	9.8323	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	815.8886	797.8323	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	3.1422	3.9900	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1060.4501	1041.5216	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.1723	1.5639	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.0438	1.3882	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	10.2499	9.6881	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1799.4315	1819.3307	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	23.9858	22.8665	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1413.2544	1432.5982	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	24.9544	23.7982	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1253.4637	1272.4631	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	37.8248	36.2722	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	41.6312	40.0105	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	46.8293	45.1221	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	74.7909	72.7103	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	81.3875	79.2352	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	880.4384	898.6727	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	92.1384	89.8727	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	95.9585	93.6568	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	136.1598	133.4962	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	595.2649	611.9823	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	206.9649	203.1823	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	571.6186	588.0911	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	548.6984	564.9202	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	537.5104	553.6060	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	521.0678	536.9693	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	484.2642	499.7063	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	469.1517	484.3943	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	353.1700	366.3208	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	261.5213	272.0315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	203.3247	211.8188	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	201.4374	209.8613	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	195.9023	204.1117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	149.6116	155.9336	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	91.6573	95.3425	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	73.6238	76.4285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	66.4394	68.8858	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	61.0032	63.1770	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	ZAUS	10.95 Call	4,331	1684.8742	1702.5978	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	54.9742	51.5978	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1638.6227	1656.2474	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,422	1456.1488	1473.3745	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1280.7700	1297.5408	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	142.5422	137.5749	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	176.5932	171.2228	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	190.0610	184.5539	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	219.1471	213.3750	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	116,600	255.1092	248.9303	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.04 Call	1,312	811.9253	826.6236	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	778.4080	792.7778	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	751.4799	765.5809	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	420.6576	429.9147	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	394.8284	403.5079	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	371.0023	379.1361	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	321.1077	328.0336	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	310.0687	316.7195	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	194.0861	197.5906	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	155.8589	158.2412	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	147.3624	149.4919	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	145.5074	147.5825	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	133.9082	134.5093	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	85.0181	82.0080	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	151.1052	147.2221	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	215.9988	211.3990	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	224.8553	220.1722	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	249.6306	244.7166	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	262.6508	257.6290	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	319.0447	313.5691	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	409.3888	416.8126	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	352.5284	358.7169	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	316.6368	322.0318	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	240.1676	243.2481	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	238.9377	241.0475	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	41.2183	41.4923	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	265.8034	267.9302	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	239.7313	248.3797	0.0000	0.0000	0	0.00		
			<u>1,685,261</u>					<u>20,000.00</u>	<u>0.00</u>	<u>17212263.00</u>	<u>0.00</u>
	Total		2,890,070					98,273.00	954,362,350.30	103647716.00	845037553367.10

Future

<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>
Jun 2015	ZAZW	Future	16	1.6616	1.6768	0.0000	0.0000	0	0.00
Sep 2015	ZAZW	Future	90	1.6198	1.6338	0.0000	0.0000	0	0.00
			<u>106</u>					<u>0.00</u>	<u>0.00</u>
		Total	106					0.00	0.00
									187.00
									1535260.00

Grand Total	3,810,351					223,583.00	1447369065.10	139,655,669	1,186,855,490,440.10
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