



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Sep 2015	CAGH	Future	24,000	155.6095	151.9984	0.0000	0.0000	0	0.00	
			24,000					0.00	0.00	18 980.00
		Total	24,000					0.00	0.00	18 980.00
Option										
Sep 2015	DAEU	14.85 Call	1,000	222.7550	214.4544	0.0000	0.0000	0	0.00	
Sep 2015	DAEU	14.85 Put	1,000	831.9550	891.7544	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Call	1,000	301.5392	290.5454	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	884.7392	942.7454	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	565.8361	547.1445	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	543.6154	526.1428	0.0000	0.0000	0	0.00	
			6,000					0.00	0.00	1 000.00
		Total	6,000					0.00	0.00	1 000.00
Future										
Jun 2015	DAUS	Future	1,300	12.4260	12.4034	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,394	12.4282	12.4057	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.4371	12.4149	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.4504	12.4288	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.4660	12.4450	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.4816	12.4607	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.5016	12.4805	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	9	12.5617	12.5401	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.5661	12.5445	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.5749	12.5533	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.5970	12.5753	0.0000	0.0000	262	3,309,584.00	
Sep 2015	DAUS	Future	1,950	12.6368	12.6148	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.7032	12.6807	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.7651	12.7422	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.7938	12.7708	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	250	12.8229	12.7999	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.0076	12.9857	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.2175	13.1948	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	13.6152	13.5900	0.0000	0.0000	0	0.00	
			<u>32,758</u>					<u>262.00</u>	<u>3,309,584.00</u>	<u>3 138 105.00</u>
<u>31 019 678 575.90</u>										

Option

Jun 2015	DAUS	12.32 Call	10,000	166.9254	164.3427	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.0298	0.1908	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.7067	0.7905	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	136.8365	136.9126	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0866	0.1488	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	11.4906	13.0877	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	123.2473	139.3547	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	116.0095	117.1674	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	224.6655	219.7338	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.7552	1.7826	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.3454	4.4182	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	190.4069	190.3976	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	123.6837	125.3958	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	592.0837	614.8958	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	5.7703	5.3487	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	366.9508	363.1922	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	173.8400	175.4843	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	719.9400	743.1843	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	5.7951	6.0892	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	13.3308	13.8090	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	209.5197	210.4285	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	19.5414	18.3799	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	13.1170	12.9647	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	25.4971	25.9436	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	40.4032	42.7707	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	223.0063	224.7461	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	117.9335	120.2439	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	33.8839	34.3907	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	21.7434	21.4591	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	38.1547	38.6299	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	237.5709	239.7240	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	51.6824	51.8809	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	30.1095	29.3412	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	49.5261	49.4810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	247.5556	250.0524	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Nov 2015	DAUS	17.45 Call	300	57.9960	58.2131	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	36.8652	35.4999	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	58.1317	57.4881	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	252.5314	254.9949	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	61.1294	61.1893	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	159.3401	163.3150	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	607.8065	607.5058	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	559.6677	560.1747	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	272.1874	274.9540	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	124.5540	124.0980	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	204.5492	206.7679	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	166.8417	170.9513	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	275.3254	277.9683	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	174.4451	177.6941	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	284.0925	285.9926	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	179.9276	180.5297	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	289.7010	289.7173	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	190.3679	187.7545	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	315.5586	316.6002	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	304.1106	309.5384	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	374.3220	372.0220	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	199.2086	198.7447	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	352.5116	348.0437	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	207.6345	207.6331	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	382.7359	377.8982	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	218.9291	217.6867	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	366.6158	363.0653	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	226.9289	226.8418	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	344.4564	332.6161	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	232.8954	235.1601	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	318.0088	315.8674	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	239.3533	241.0642	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	297.1212	287.7675	0.0000	0.0000	0	0.00		
			<u>88,300</u>					<u>0.00</u>	<u>0.00</u>	<u>5 260 769.00</u>	<u>0.00</u>
	Total		121,058					262.00	3,309,584.00	8 398 874.00	31 019 678 575.90
Future											
Jun 2015	EUUS	Future	0	1.1232	1.1234	1.1244	1.1199	70	786,180.00		
Sep 2015	EUUS	Future	25,824	1.1282	1.1247	1.1258	1.1218	1,742	19,625,692.00		
			<u>25,824</u>					<u>1,812.00</u>	<u>20,411,872.00</u>	<u>74 620.00</u>	<u>872 744 439.00</u>
	Total		25,824					1,812.00	20,411,872.00	74 620.00	872 744 439.00

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Future									
Jun 2015	ZAAD	Future	0	9.5960	9.5647	9.5802	9.5500	4,522	43,379,205.00
Sep 2015	ZAAD	Future	2,015	9.7127	9.6684	9.6650	9.6650	112	1,083,380.00
Dec 2015	ZAAD	Future	8,678	9.8191	9.7734	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,000	9.9404	9.8959	0.0000	0.0000	0	0.00
			<u>11,693</u>					<u>4,634.00</u>	<u>44,462,585.00</u>
		Total	11,693					4,634.00	44,462,585.00
									2 580 221.00
									20 548 802 142.20
Future									
Jun 2015	ZACA	Future	0	10.0905	10.0693	10.0936	10.0936	3,937	39,738,503.20
Sep 2015	ZACA	Future	3,936	10.2335	10.2126	0.0000	0.0000	3,936	40,322,745.60
			<u>3,936</u>					<u>7,873.00</u>	<u>80,061,248.80</u>
		Total	3,936					7,873.00	80,061,248.80
									38 285.00
									317 225 581.30
Future									
Jun 2015	ZAEU	Future	0	13.9689	13.9186	13.9651	13.8896	125,957	1,759,271,360.20
Sep 2015	ZAEU	Future	47,551	14.2218	14.1538	14.2185	14.1191	24,403	346,630,384.30
Dec 2015	ZAEU	Future	34,781	14.4640	14.3940	14.4484	14.3956	4,100	59,058,224.00
Mar 2016	ZAEU	Future	3,000	14.7377	14.6687	0.0000	0.0000	0	0.00
			<u>85,332</u>					<u>154,460.00</u>	<u>2,164,959,968.50</u>
									6 848 427.00
									86 526 828 563.10
Option									
Sep 2015	ZAEU	12.26 Put	26,000	9.7214	11.8218	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.70 Put	7,900	22.0437	26.8388	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	12.90 Put	7,500	33.3924	41.0526	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	13.00 Put	10,700	41.7880	50.8284	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.60 Call	26,000	266.2429	254.1761	0.0000	0.0000	0	0.00
Sep 2015	ZAEU	14.90 Call	7,500	192.3995	186.3534	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.05 Put	6,682	90.3316	98.2153	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	297.2173	326.3824	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	164.2999	162.7495	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	428.6680	0.0000	0.0000	0.0000	6,000	0.00
Jun 2016	ZAEU	15.96 Call	6,000	616.4802	0.0000	0.0000	0.0000	6,000	0.00
			<u>117,040</u>					<u>12,000.00</u>	<u>0.00</u>
		Total	202,372					166,460.00	2,164,959,968.50
									10 017 658.00
									86 526 828 563.10
Future									
Jun 2015	ZAFR	Future	0	13.3803	13.2346	13.3046	13.3046	70	935,107.00
Sep 2015	ZAFR	Future	1,627	13.6488	13.4839	13.5112	13.5112	20	270,224.00
Dec 2015	ZAFR	Future	7,188	13.9170	13.7447	0.0000	0.0000	0	0.00
			<u>8,815</u>					<u>90.00</u>	<u>1,205,331.00</u>
		Total	8,815					90.00	1,205,331.00
									462 588.00
									4 332 840 250.50

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Future										
Jun 2015	ZAGB	Future	0	19.2785	19.1893	19.2724	19.2509	25,589	492,776,144.00	
Sep 2015	ZAGB	Future	28,917	19.6187	19.4773	19.6250	19.5128	1,620	31,593,885.20	
Dec 2015	ZAGB	Future	11,508	19.9139	19.7688	19.9303	19.9303	10	199,303.00	
Mar 2016	ZAGB	Future	1,055	20.2441	20.1002	20.1857	20.1849	20	403,714.00	
Jun 2016	ZAGB	Future	0	20.5782	20.4306	0.0000	0.0000	56	1,074,225.60	
			<u>41,480</u>					<u>27,295.00</u>	<u>526,047,271.80</u>	<u>4 917 102.00</u> <u>73 244 303 990.80</u>
Option										
Sep 2015	ZAGB	18.00 Put	16,500	66.7407	85.8435	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	86.7158	110.8119	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	144.6782	181.7534	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	265.5899	248.4720	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	114.9183	133.9206	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	642.4926	600.1333	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	512.5622	480.7019	0.0000	0.0000	0	0.00	
			<u>108,130</u>					<u>0.00</u>	<u>0.00</u>	<u>1 127 888.00</u> <u>0.00</u>
		Total	149,610					27,295.00	526,047,271.80	6 044 990.00 73 244 303 990.80
Future										
Jun 2015	ZAJY	Future	0	0.1007	0.1002	0.1007	0.1004	34	341,866.00	
Sep 2015	ZAJY	Future	20	0.1024	0.1019	0.1025	0.1021	20	204,100.00	
Dec 2015	ZAJY	Future	4,298	0.1041	0.1036	0.0000	0.0000	0	0.00	
			<u>4,318</u>					<u>54.00</u>	<u>545,966.00</u>	<u>669 103.00</u> <u>6 843 102 441.20</u>
		Total	4,318					54.00	545,966.00	669 103.00 6 843 102 441.20
Future										
Jun 2015	ZAKS	Future	0	0.1278	0.1274	0.0000	0.0000	10	127,800.00	
Sep 2015	ZAKS	Future	13	0.1271	0.1270	0.0000	0.0000	13	164,190.00	
Dec 2015	ZAKS	Future	1,870	0.1269	0.1264	0.0000	0.0000	0	0.00	
			<u>1,883</u>					<u>23.00</u>	<u>291,990.00</u>	<u>3 844.00</u> <u>47 498 220.00</u>
		Total	1,883					23.00	291,990.00	3 844.00 47 498 220.00
Future										
Jun 2015	ZANN	Future	0	0.0625	0.0622	0.0000	0.0000	22,300	139,375,000.00	
Sep 2015	ZANN	Future	27,500	0.0606	0.0600	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	89,780	0.0587	0.0583	0.0000	0.0000	22,800	135,184,000.00	
			<u>117,280</u>					<u>45,100.00</u>	<u>274,559,000.00</u>	<u>880 307.00</u> <u>4 930 154 040.00</u>
		Total	117,280					45,100.00	274,559,000.00	880 307.00 4 930 154 040.00
Future										
Sep 2015	ZANZ	Future	500	8.7359	8.7154	0.0000	0.0000	0	0.00	

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			500					0.00	0.00	
									143 150.00	
									1 093 934 690.00	
		Total	500					0.00	0.00	
									163 150.00	
									1 093 934 690.00	
Future										
	Jun 2015	ZAUM	Future	0	12.4364	12.3899	12.4623	12.3919	250	310,492,200.00
	Sep 2015	ZAUM	Future	716	12.6059	12.5841	12.6549	12.6177	10	12,636,300.00
	Dec 2015	ZAUM	Future	63	12.8005	12.7774	12.8128	12.8127	20	25,625,500.00
	Mar 2016	ZAUM	Future	31	13.0144	12.9926	0.0000	0.0000	0	0.00
				810					280.00	348,754,000.00
									92 670.00	92 192 830 330.00
		Total	810					280.00	348,754,000.00	
									97 193.00	92 192 830 330.00
Future										
	Jun 2015	ZAUS	Future	0	12.4364	12.3899	12.4623	12.3977	416,012	5,170,393,630.50
	Sep 2015	ZAUS	Future	590,459	12.6059	12.5841	12.6638	12.5897	170,380	2,150,059,441.40
	Dec 2015	ZAUS	Future	130,488	12.8005	12.7774	12.8500	12.7950	35,176	450,774,412.10
	Mar 2016	ZAUS	Future	6,746	13.0144	12.9926	0.0000	0.0000	0	0.00
	Jun 2016	ZAUS	Future	3,800	13.2269	13.2041	0.0000	0.0000	0	0.00
				731,493					621,568.00	7,771,227,484.00
									88 980 778.00	876 913 553 172.40
Option										
	Sep 2015	ZAUS	10.56 Put	18,946	5.4218	5.6590	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	10.60 Call	13,700	2011.8289	1990.2951	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	10.98 Put	24,142	13.6078	14.3391	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.00 Call	33,750	1620.1020	1599.0704	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.00 Put	59,545	14.2020	14.9704	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.17 Call	10,000	1456.2440	1435.5963	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.20 Put	8,775	21.6593	22.8936	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.24 Put	48,000	23.5374	24.8896	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.29 Put	50,000	26.0995	27.6114	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.50 Put	27,540	42.6088	45.4294	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.54 Put	50,000	46.8199	49.9927	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.60 Call	500	1059.6785	1041.6306	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.60 Put	540	53.7785	57.5306	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.62 Put	10,000	56.2791	60.2375	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.75 Put	135	74.9409	80.4089	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	11.80 Put	5,000	83.3259	89.4511	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.00 Call	13,700	732.7278	720.0855	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.00 Put	46,000	126.8278	135.9855	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.04 Call	1,139	704.5423	692.5706	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.08 Call	12,000	677.0542	665.7691	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.10 Call	40	663.5762	652.6360	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.13 Call	1,237	643.6942	633.2752	0.0000	0.0000	0	0.00
	Sep 2015	ZAUS	12.20 Call	40	598.8702	589.6814	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	12.23 Call	5,000	580.3365	571.6789	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	232.7787	247.1558	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	277.1125	293.2278	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	431.8113	427.8080	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	327.6267	326.6283	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	278.7816	278.9207	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	250.4253	251.1779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	644.5253	667.0779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	234.8758	235.9458	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	232.3831	233.5046	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	225.0793	226.3423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	135	213.4442	214.9271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	836.1747	859.8356	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	165.2240	167.3546	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	94.1849	96.4442	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	73.0256	75.0389	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	64.7624	66.6436	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	58.5881	60.3555	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1893.1751	1869.2624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	42.6751	41.8624	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1846.1140	1822.2921	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1659.8789	1636.5514	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1477.4568	1454.8796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	105.1607	107.0773	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	131.4807	134.8576	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	141.9940	145.9608	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	164.8832	170.1344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	190.3792	197.0469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	919.1073	904.2296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	884.3008	873.5604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	4,000	419.9880	437.9640	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	483.7822	483.5519	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	451.9523	452.3009	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	422.5255	423.3914	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	360.7319	362.6407	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	347.1491	349.2259	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	4,000	314.0087	316.4058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	207.4913	210.1461	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	162.0583	164.5695	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	152.0397	154.4893	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	149.8596	152.2918	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	122.5327	126.0545	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.05 Put	1,500	72.7105	70.1384	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	126.5614	126.6462	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	171.1550	174.0307	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	178.4114	181.7711	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	198.7948	203.5299	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	209.5606	215.0268	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	256.5519	265.1945	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	444.6089	447.9487	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	378.2074	381.5813	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	335.7800	338.9831	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	228.1534	230.0682	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	221.1044	221.3550	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	40.4684	40.6152	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	237.8535	239.6191	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	265.9336	257.5809	0.0000	0.0000	0	0.00	
			<u>1,273,588</u>					<u>0.00</u>	<u>0.00</u>	<u>17 314 733.00</u>
		Total	2,005,081					621,568.00	7,771,227,484.00	106 295 511.00
										876 913 553 172.40
Future										
Jun 2015	ZAZW	Future	0	1.7008	1.6995	0.0000	0.0000	16	136,064.00	
Sep 2015	ZAZW	Future	130	1.6575	1.6532	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>16.00</u>	<u>136,064.00</u>	<u>203.00</u>
		Total	130					16.00	136,064.00	203.00
										1 671 324.00
		Grand Total	2,683,310					875,467.00	11 235 972 365.10	143,015,101
										1,228,757,819,848.00