



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	29.7168	19.9518	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	6,230	11.9648	11.9789	0.0000	0	0.00
May 2015	DAUS	Future	1,462	11.9787	11.9928	0.0000	0	0.00
May 2015	DAUS	Future	4,610	11.9926	12.0067	0.0000	0	0.00
Jun 2015	DAUS	Future	288	12.0184	12.0325	0.0000	0	0.00
Jun 2015	DAUS	Future	4,136	12.0523	12.0664	0.0000	0	0.00
Jun 2015	DAUS	Future	7,712	12.0603	12.0744	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.0723	12.0864	0.0000	0	0.00
Jul 2015	DAUS	Future	2,477	12.0864	12.1006	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.1188	12.1333	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.1789	12.1938	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.1873	12.2022	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.2084	12.2232	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.2463	12.2611	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.3094	12.3243	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.3691	12.3839	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.3971	12.4117	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.4251	12.4396	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.6020	12.6160	0.0000	0	0.00
Jun 2016	DAUS	Future	264	12.7992	12.8127	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0069	13.0178	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.1976	13.2062	0.0000	0	0.00
			33,222				0.00	0.00
								3076304.00
								30272957300.80
<b>Option</b>								
May 2015	DAUS	12.06 Call	10,000	105.2287	115.0235	0.0000	0	0.00
May 2015	DAUS	12.11 Call	4,000	89.0553	98.0954	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	11.96 Call	7,000	190.6364	201.6409	0.0000	0.0000	0	0.00
May 2015	DAUS	12.36 Call	7,000	66.3684	72.2798	0.0000	0.0000	0	0.00
May 2015	DAUS	10.80 Put	300	1.7001	1.7813	0.0000	0.0000	0	0.00
May 2015	DAUS	10.94 Put	3,655	2.8926	3.0026	0.0000	0.0000	0	0.00
May 2015	DAUS	11.15 Put	250	6.4452	6.5949	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	228.8805	240.4039	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	104.1430	111.8286	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	0.5373	0.4746	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	109.0784	115.6924	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	58.1140	0.0000	0.0000	0.0000	11,000	0.00
Jun 2015	DAUS	12.45 Call	5,500	81.2888	0.0000	0.0000	0.0000	11,000	0.00
Jun 2015	DAUS	10.80 Put	300	7.9974	8.0947	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	25.6945	25.4256	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	153.5348	158.2279	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	6.9020	7.7468	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	205.4699	210.4475	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	21.3070	21.4512	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	50.6464	49.5774	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	193.6528	197.8063	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	23.1961	23.5975	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	35.3792	33.9949	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	70.7849	68.6255	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	216.2489	219.4463	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	35.1444	35.2631	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	50.1328	47.3859	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	89.1250	85.3069	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	139.5325	134.5932	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	235.8218	238.0228	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	149.2347	150.2182	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	51.9427	51.4761	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	63.3259	59.2130	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	105.4781	100.0999	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	253.9711	255.6044	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	70.1743	69.2895	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	73.2180	68.8602	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	115.6919	108.5202	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	265.9083	266.0285	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	72.8823	70.2686	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	81.3681	75.5855	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	123.6839	117.4523	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	273.5121	271.1821	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	78.1176	73.9655	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	11.60 Put	1,000	251.9535	246.0077	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	264.3009	255.5644	0.0000	0.0000	0	0.00		
			<u>74,610</u>					<u>22,000.00</u>	<u>0.00</u>	<u>5105669.00</u>	<u>0.00</u>
	<b>Total</b>		<b>107,832</b>					<b>22,000.00</b>	<b>0.00</b>	<b>8181973.00</b>	<b>30272957300.80</b>
<b>Future</b>											
Jun 2015	EUUS	Future	70	1.1363	1.1199	0.0000	0.0000	0	0.00		
Sep 2015	EUUS	Future	24,550	1.1378	1.1214	0.0000	0.0000	24,400	276,793,600.00		
			<u>24,620</u>					<u>24,400.00</u>	<u>276,793,600.00</u>	<u>65377.00</u>	<u>768899768.00</u>
	<b>Total</b>		<b>24,620</b>					<b>24,400.00</b>	<b>276,793,600.00</b>	<b>65377.00</b>	<b>768899768.00</b>
<b>Future</b>											
Jun 2015	ZAAD	Future	14,367	9.6255	9.5427	9.6656	9.6580	500	4,830,900.00		
Sep 2015	ZAAD	Future	1,365	9.7308	9.6481	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	40	9.8363	9.7523	0.0000	0.0000	0	0.00		
			<u>15,772</u>					<u>500.00</u>	<u>4,830,900.00</u>	<u>2523589.00</u>	<u>20001265726.20</u>
<b>Option</b>											
Jun 2015	ZAAD	8.40 Put	201	0.2775	0.4935	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	1.2318	2.0799	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	5,451	8.4162	13.0698	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	493.3576	421.3547	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	220.4650	171.8281	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	137.7504	106.7367	0.0000	0.0000	0	0.00		
			<u>6,456</u>					<u>0.00</u>	<u>0.00</u>	<u>30574.00</u>	<u>0.00</u>
	<b>Total</b>		<b>22,228</b>					<b>500.00</b>	<b>4,830,900.00</b>	<b>2554163.00</b>	<b>20001265726.20</b>
<b>Future</b>											
Jun 2015	ZACA	Future	3,936	10.0430	10.0226	0.0000	0.0000	0	0.00		
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>30412.00</u>	<u>237164332.50</u>
	<b>Total</b>		<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	<b>30412.00</b>	<b>237164332.50</b>
<b>Future</b>											
Jun 2015	ZADK	Future	138	1.8323	1.8073	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2555484.00</u>
	<b>Total</b>		<b>138</b>					<b>0.00</b>	<b>0.00</b>	<b>138.00</b>	<b>2555484.00</b>
<b>Future</b>											
Jun 2015	ZAEU	Future	156,708	13.6628	13.4814	13.6793	13.5789	372	5,065,402.80		
Sep 2015	ZAEU	Future	20,111	13.9008	13.7167	13.9137	13.8410	6,004	83,084,185.80		
Dec 2015	ZAEU	Future	10,480	14.1369	13.9488	14.1099	14.1099	5	70,549.50		
Mar 2016	ZAEU	Future	2,000	14.4045	14.2118	14.3548	14.3523	250	3,588,325.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			189,299					6,631.00	91,808,463.10	6518146.00	81905878219.60	
<b>Option</b>												
	Jun 2015	ZAEU	12.25 Put	27,000	2.7815	4.8144	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	10.2431	18.6780	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	122.5005	194.6421	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	189.4601	132.2344	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	14.20 Call	27,000	82.8647	57.6038	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	15.35 Call	7,300	10.2181	8.2346	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	69.7926	90.8536	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	99.9796	128.5810	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.03 Call	1,539	995.4037	847.3445	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	211.7028	177.8476	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,666	169.3075	206.1199	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	500.9810	597.4886	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,666	200.3358	177.7125	0.0000	0.0000	0	0.00		
				147,647				0.00	0.00	3066846.00	0.00	
	<b>Total</b>		<b>336,946</b>					<b>6,631.00</b>	<b>91,808,463.10</b>	<b>9584992.00</b>	<b>81905878219.60</b>	
<b>Future</b>												
	Jun 2015	ZAFR	Future	7,458	13.1766	13.0192	0.0000	0.0000	0	0.00		
	Sep 2015	ZAFR	Future	1,563	13.4408	13.2810	0.0000	0.0000	0	0.00		
				9,021				0.00	0.00	441250.00	4042237771.50	
	<b>Total</b>		<b>9,021</b>					<b>0.00</b>	<b>0.00</b>	<b>441250.00</b>	<b>4042237771.50</b>	
<b>Future</b>												
	Jun 2015	ZAGB	Future	27,527	18.3480	18.2905	18.4201	18.3286	768	14,102,026.80		
	Sep 2015	ZAGB	Future	1,231	18.6301	18.5727	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	Future	219	18.9073	18.8478	18.9731	18.8694	15	283,818.50		
	Mar 2016	ZAGB	Future	20	19.2159	19.1534	0.0000	0.0000	0	0.00		
				28,997					783.00	14,385,845.30	4773735.00	70493144356.50
<b>Option</b>												
	Jun 2015	ZAGB	17.00 Put	17,000	23.8977	27.8211	0.0000	0.0000	0	0.00		
	Jun 2015	ZAGB	20.00 Call	17,000	23.5152	21.6979	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.00 Put	16,500	345.7419	368.3645	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	411.9124	436.8076	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	361.5312	379.3578	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	16,500	474.2044	460.4572	0.0000	0.0000	0	0.00		
				84,330					0.00	0.00	1028089.00	0.00
	<b>Total</b>		<b>113,327</b>					<b>783.00</b>	<b>14,385,845.30</b>	<b>5801824.00</b>	<b>70493144356.50</b>	
<b>Future</b>												

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	Jun 2015 ZAJY	Future	14,018	0.1007	0.1004	0.0000	0.0000	0	0.00		
			<u>14,018</u>					0.00	0.00	655051.00	6702058338.60
	<b>Total</b>		<b>14,018</b>					<b>0.00</b>	<b>0.00</b>	655051.00	6702058338.60
<b>Future</b>											
	Jun 2015 ZAKS	Future	10	0.1256	0.1257	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,870	0.1247	0.1259	0.0000	0.0000	0	0.00		
			<u>1,880</u>					0.00	0.00	3821.00	47206230.00
	<b>Total</b>		<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	3821.00	47206230.00
<b>Future</b>											
	Jun 2015 ZANN	Future	50,100	0.0598	0.0601	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	112,380	0.0557	0.0557	0.0000	0.0000	0	0.00		
			<u>162,480</u>					0.00	0.00	767607.00	4256364040.00
	<b>Total</b>		<b>162,480</b>					<b>0.00</b>	<b>0.00</b>	767607.00	4256364040.00
<b>Future</b>											
	Sep 2015 ZANZ	Future	500	9.0922	9.1263	0.0000	0.0000	0	0.00		
			<u>500</u>					0.00	0.00	143150.00	1093934690.00
	<b>Total</b>		<b>500</b>					<b>0.00</b>	<b>0.00</b>	163150.00	1093934690.00
<b>Future</b>											
	Jun 2015 ZAUM	Future	700	12.0244	12.0385	12.1291	12.0025	118	142,071,630.00		
	Sep 2015 ZAUM	Future	133	12.2168	12.2317	12.3175	12.2974	11	13,536,950.00		
	Dec 2015 ZAUM	Future	10	12.4036	12.4182	0.0000	0.0000	0	0.00		
	Mar 2016 ZAUM	Future	27	12.6086	12.6227	0.0000	0.0000	0	0.00		
			<u>870</u>					129.00	155,608,580.00	88308.00	86815144500.00
	<b>Total</b>		<b>870</b>					<b>129.00</b>	<b>155,608,580.00</b>	92831.00	86815144500.00
<b>Future</b>											
	Jun 2015 ZAUS	Future	989,652	12.0244	12.0385	12.1442	11.9976	41,543	501,384,141.30		
	Sep 2015 ZAUS	Future	162,123	12.2168	12.2317	12.3289	12.2371	16,142	198,043,732.60		
	Dec 2015 ZAUS	Future	78,589	12.4036	12.4182	12.5099	12.4100	2,048	25,585,433.50		
	Mar 2016 ZAUS	Future	5,042	12.6086	12.6227	12.5915	12.5802	700	8,808,680.00		
	Jun 2016 ZAUS	Future	1,300	12.8076	12.8211	0.0000	0.0000	0	0.00		
			<u>1,236,706</u>					60,433.00	733,821,987.40	85336349.00	831777892550.80
<b>Option</b>											
	Jun 2015 ZAUS	10.73 Put	22,850	2.6867	2.9073	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.75 Put	10,000	2.8455	3.0766	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.80 Put	9,100	3.2869	3.5463	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.98 Put	22,320	7.2340	7.1916	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.00 Put	55,000	7.8670	7.8204	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.35 Put	51,500	30.2335	29.9752	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	593.5297	605.8670	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	577.3201	589.5886	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	52.9201	51.0886	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	499.5489	511.4635	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	462.8525	474.5809	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Put	110	88.4525	86.0809	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	130.4446	127.5534	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	6,000	137.8917	134.9156	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	251.7046	261.8774	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,600	227.3046	223.3774	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	238.4870	233.7048	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	234.3353	242.7947	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	199.0326	206.4622	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	191.8636	0.0000	0.0000	0.0000	2,000	0.00
Jun 2015	ZAUS	12.30 Call	1,600	145.2003	151.4363	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	120.2822	125.8799	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	99.5399	104.5476	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	575.1399	566.0476	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	88.8385	93.5149	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	82.3522	86.8196	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	78.0379	82.1197	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	41.0456	43.4950	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	1016.6456	1004.9950	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	28.6282	30.5377	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Call	110	27.2362	29.1446	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1252.8362	1240.6446	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	19.3899	20.8275	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	18.2088	19.5718	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	28.9264	27.5104	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1647.7587	1661.2077	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	58.0553	56.3233	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1276.7723	1289.9150	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	59.9723	58.2150	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1131.4810	1142.7996	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	89.7568	86.1227	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	106.3882	102.6187	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	32,500	154.1175	150.1499	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	164.7380	160.7495	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	798.4523	809.3330	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	500	181.6523	177.6330	0.0000	0.0000	500	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	11.62 Put	10,000	188.7068	183.5288	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	259.4934	252.0561	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	570.0799	577.0783	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	42,000	353.2799	345.3783	0.0000	0.0000	7,000	0.00
Sep 2015	ZAUS	12.08 Call	12,000	531.8836	538.7474	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	509.2056	515.9940	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	467.1134	473.1779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	373.6027	378.2704	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	240.6143	243.4891	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	238.8308	241.6787	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	233.5742	236.3478	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	188.3466	190.4824	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	126.8599	128.0315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	106.3044	107.0791	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	91.2623	91.7492	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1548.0524	1556.8506	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	94.4524	88.6506	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1503.9230	1512.6339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1333.6984	1342.0404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1180.4836	1188.3496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	237.3054	230.2680	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	284.3783	277.2557	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	302.5548	295.4191	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	348.7767	341.1629	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	96,600	398.3386	390.2711	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	732.2560	738.1602	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	449.5156	451.4253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	11,629	426.2323	427.7107	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	404.5673	405.6370	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	358.4957	358.6952	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,450	348.1604	348.1603	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	233.8848	231.8615	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	194.3436	191.6786	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	188.8776	185.9757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	73,600	188.3862	185.4133	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	181.4598	176.7353	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	136.4260	129.9242	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	330.1008	324.5460	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	341.5821	336.0984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	389.8481	384.6880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	360.9466	357.7687	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	301.8927	295.1331	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	16.50 Call	1,000	289.4976	280.7344	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	55.7355	52.3335	0.0000	0.0000	0	0.00	
			<u>1,495,695</u>					<u>9,500.00</u>	<u>0.00</u>	<u>16844529.00</u>
		<b>Total</b>	<b>2,732,401</b>					<b>69,933.00</b>	<b>733,821,987.40</b>	<b>102180878.00</b>
										<b>831777892550.80</b>
<b>Future</b>										
Jun 2015	ZAZW	Future	16	1.6178	1.6024	0.0000	0.0000	0	0.00	
			<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>97.00</u>
		<b>Total</b>	<b>16</b>					<b>0.00</b>	<b>0.00</b>	<b>97.00</b>
										<b>826510.00</b>
										<b>826510.00</b>
		<b>Grand Total</b>	<b>3,532,213</b>					<b>124,376.00</b>	<b>1277249375.80</b>	<b>137,324,288</b>
										<b>1,168,282,069,052.10</b>