



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.6175	1.0300	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	11.8594	11.9193	0.0000	0.0000	1,300	15,417,220.00	
May 2015	DAUS	Future	4,766	11.8708	11.9276	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	11.8937	11.9537	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	11.9311	11.9887	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	12,162	11.9390	11.9968	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	11.9509	12.0089	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,477	11.9648	12.0230	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	11.9967	12.0556	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.0551	12.1156	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.0636	12.1242	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.0846	12.1456	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.1225	12.1841	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.1857	12.2482	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.2448	12.3083	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.2732	12.3368	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.3016	12.3654	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.4795	12.5449	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.6793	12.7473	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	12.8860	12.9526	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.0757	13.1411	0.0000	0.0000	0	0.00	
			<u>30,136</u>					<u>1,300.00</u>	<u>15,417,220.00</u>	<u>3 090 248.00</u>
										<u>30 439 010 613.90</u>
<b>Option</b>										
May 2015	DAUS	11.96 Call	7,000	46.5781	72.8324	0.0000	0.0000	0	0.00	
May 2015	DAUS	12.36 Call	7,000	2.6760	5.7448	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.80 Put	300	0.0307	0.0438	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	10.94 Put	3,655	0.0931	0.1177	0.0000	0.0000	0	0.00
May 2015	DAUS	11.15 Put	250	0.4923	0.5255	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	74.6242	112.4264	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	10.4645	20.5870	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	0.1944	0.2049	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.95 Call	10,000	99.9976	0.0000	0.0000	0.0000	10,000	0.00
Jun 2015	DAUS	12.30 Call	10,000	24.2937	36.4725	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	35.9986	29.6714	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	14.8696	23.0261	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	3.3954	2.8274	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	14.5316	12.4942	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	69.6473	82.2551	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0139	0.0127	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	109.0173	124.3757	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	12.7915	11.7838	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	37.1405	32.8371	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	108.2286	118.5570	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	7.1576	8.1638	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	24.3687	22.5958	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	56.9101	51.4788	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	132.5322	140.5627	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	14.6450	16.2592	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	37.1371	33.9324	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	74.8623	66.7776	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	120.8708	109.9607	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	153.4031	159.8909	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	90.6204	92.4843	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	25.4532	24.9304	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	49.9349	44.2703	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	89.5900	79.5009	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	171.4470	176.7566	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	37.9825	38.3155	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	60.1936	51.8402	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	100.5688	89.1773	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	184.8795	188.7576	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	42.5325	40.3853	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	66.9813	56.3702	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	109.0867	93.6972	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	192.3499	195.2458	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	44.0581	41.5132	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	233.6592	208.1460	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	195.5394	187.9084	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			70,610					10,000.00	0.00	5 115 669.00	0.00	
		<b>Total</b>	<b>100,746</b>					<b>11,300.00</b>	<b>15,417,220.00</b>	8 205 917.00	30 439 010 613.90	
<b>Future</b>												
	Jun 2015	EUUS	Future	109	1.1114	1.1134	1.1115	1.1110	16	177,810.00		
	Sep 2015	EUUS	Future	25,018	1.1130	1.1150	0.0000	0.0000	0	0.00		
				25,127					16.00	177,810.00	69 747.00	818 211 002.00
		<b>Total</b>	<b>25,127</b>					<b>16.00</b>	<b>177,810.00</b>	69 747.00	818 211 002.00	
<b>Future</b>												
	Jun 2015	ZAAD	Future	14,782	9.3667	9.4544	0.0000	0.0000	0	0.00		
	Sep 2015	ZAAD	Future	1,992	9.4673	9.5561	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	Future	41	9.5706	9.6614	0.0000	0.0000	0	0.00		
				16,815					0.00	0.00	2 531 055.00	20 072 462 157.00
<b>Option</b>												
	Jun 2015	ZAAD	8.40 Put	201	0.7186	0.5126	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	8.65 Put	201	1.8502	1.3859	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.00 Put	5,451	11.4463	5.8651	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.15 Call	201	247.1891	322.1913	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.50 Call	201	49.3041	83.1878	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.65 Call	201	19.0508	37.1590	0.0000	0.0000	0	0.00		
				6,456					0.00	0.00	30 574.00	0.00
		<b>Total</b>	<b>23,271</b>					<b>0.00</b>	<b>0.00</b>	2 561 629.00	20 072 462 157.00	
<b>Future</b>												
	Jun 2015	ZACA	Future	3,936	9.7337	9.7652	0.0000	0.0000	0	0.00		
				3,936					0.00	0.00	30 412.00	237 164 332.50
		<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	150,785	13.2264	13.3167	13.3430	13.2420	5,932	79,030,997.80		
	Sep 2015	ZAEU	Future	25,449	13.4589	13.5518	0.0000	0.0000	3,020	40,899,864.00		
	Dec 2015	ZAEU	Future	10,560	13.6883	13.7844	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	Future	3,000	13.9489	14.0474	0.0000	0.0000	0	0.00		
				189,794					8,952.00	119,930,861.80	6 565 878.00	82 556 088 306.10
<b>Option</b>												
	Jun 2015	ZAEU	12.25 Put	27,000	3.7041	2.9750	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	18.3476	12.8964	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	284.0710	228.4397	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	34.9114	48.0494	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	14.20 Call	27,000	9.0940	12.9796	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	0.3646	0.5028	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	112.9294	95.2084	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	164.0944	137.2833	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	637.6821	698.4578	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	100.0798	107.2108	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	247.8895	215.5136	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	695.3383	631.3643	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	115.3842	118.3645	0.0000	0.0000	0	0.00	
			147,679					0.00	0.00	3 066 992.00
		<b>Total</b>	<b>337,473</b>					<b>8,952.00</b>	<b>119,930,861.80</b>	9 632 870.00 82 556 088 306.10
<b>Future</b>										
Jun 2015	ZAFR	Future	7,258	12.6881	12.7566	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	12.9453	13.0163	0.0000	0.0000	0	0.00	
			8,865					0.00	0.00	441 562.00 4 046 312 615.50
		<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	29,025	18.5108	18.5417	18.6188	18.5525	56	1,039,801.20	
Sep 2015	ZAGB	Future	3,336	18.7970	18.8293	18.8480	18.8358	30	565,318.00	
Dec 2015	ZAGB	Future	9,392	19.0780	19.1136	19.1053	19.1053	15	286,579.50	
Mar 2016	ZAGB	Future	1,035	19.3935	19.4317	0.0000	0.0000	0	0.00	
			42,788					101.00	1,891,698.70	4 810 214.00 71 184 834 052.80
<b>Option</b>										
Jun 2015	ZAGB	17.00 Put	17,000	5.0631	5.2028	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	7.1555	7.5582	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	233.6085	219.6684	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	286.5817	269.8596	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	423.4523	400.5510	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	154.5677	146.2039	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	263.7422	251.3023	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	420.2690	413.7911	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	342.4896	334.4699	0.0000	0.0000	0	0.00	
			142,130					0.00	0.00	1 124 443.00 0.00
		<b>Total</b>	<b>184,918</b>					<b>101.00</b>	<b>1,891,698.70</b>	5 934 657.00 71 184 834 052.80
<b>Future</b>										
Jun 2015	ZAJY	Future	11,732	0.0983	0.0991	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.1000	0.1009	0.0000	0.0000	0	0.00	
			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

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<b>Future</b>											
Jun 2015	ZAKS	Future	10	0.1224	0.1235	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1224	0.1227	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3 821.00</u>	<u>47 206 230.00</u>
		<b>Total</b>	<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	<b>3 821.00</b>	<b>47 206 230.00</b>
<b>Future</b>											
Jun 2015	ZANN	Future	37,800	0.0596	0.0598	0.0000	0.0000	0	0.00		
Sep 2015	ZANN	Future	12,000	0.0568	0.0571	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	112,080	0.0555	0.0559	0.0000	0.0000	0	0.00		
			<u>161,880</u>					<u>0.00</u>	<u>0.00</u>	<u>804 207.00</u>	<u>4 472 385 040.00</u>
		<b>Total</b>	<b>161,880</b>					<b>0.00</b>	<b>0.00</b>	<b>804 207.00</b>	<b>4 472 385 040.00</b>
<b>Future</b>											
Sep 2015	ZANZ	Future	500	8.7427	8.8367	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>143 150.00</u>	<u>1 093 934 690.00</u>
		<b>Total</b>	<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>163 150.00</b>	<b>1 093 934 690.00</b>
<b>Future</b>											
Jun 2015	ZAUM	Future	734	11.9005	11.9599	12.0131	11.9113	66	78,979,540.00		
Sep 2015	ZAUM	Future	222	12.0930	12.1541	12.1062	12.0944	17	20,566,300.00		
Dec 2015	ZAUM	Future	24	12.2797	12.3434	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	31	12.4862	12.5518	0.0000	0.0000	0	0.00		
			<u>1,011</u>					<u>83.00</u>	<u>99,545,840.00</u>	<u>89 503.00</u>	<u>88 258 079 430.00</u>
		<b>Total</b>	<b>1,011</b>					<b>83.00</b>	<b>99,545,840.00</b>	<b>94 026.00</b>	<b>88 258 079 430.00</b>
<b>Future</b>											
Jun 2015	ZAUS	Future	934,106	11.9005	11.9599	12.0167	11.9042	22,280	266,329,164.80		
Sep 2015	ZAUS	Future	191,237	12.0930	12.1541	12.1785	12.0960	2,175	26,317,758.40		
Dec 2015	ZAUS	Future	91,329	12.2797	12.3434	12.3798	12.3798	2,030	25,131,594.00		
Mar 2016	ZAUS	Future	5,042	12.4862	12.5518	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	1,300	12.6878	12.7557	0.0000	0.0000	0	0.00		
			<u>1,223,014</u>					<u>26,485.00</u>	<u>317,778,517.20</u>	<u>85 978 023.00</u>	<u>839 509 788 036.70</u>
<b>Option</b>											
Jun 2015	ZAUS	10.73 Put	22,850	1.2886	1.1959	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	1.3884	1.3041	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	1.6747	1.5818	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	3.3257	3.1845	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	3.5928	3.4435	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	15.7715	13.6111	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	452.4491	506.9890	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.50 Call	3,940	435.7962	489.7818	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	35.2962	29.8818	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	356.6883	407.2938	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	320.0108	368.5462	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Put	110	69.5108	58.6462	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	114.2766	96.9655	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	122.5348	104.1182	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	157.0319	189.2523	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	129.9458	157.6605	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,600	229.4458	197.7605	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	242.4754	209.7984	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	116.3291	142.0774	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	90.1601	111.7768	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	85.1134	105.8725	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	54.7687	69.8562	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	40.5589	52.6041	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	29.9458	39.4908	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	629.4458	579.5908	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	25.1846	33.2899	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	22.4510	29.9126	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	20.6041	27.6186	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	7.3997	10.7413	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	1106.8997	1050.8413	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	3.8595	6.0180	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Call	110	3.5028	5.4702	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1353.0028	1295.5702	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.7787	2.7911	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.5641	2.4537	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	19.9544	18.1104	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1514.5528	1573.6814	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	45.9308	41.0574	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1141.0914	1197.1125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	48.0914	43.0125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	993.0467	1047.0481	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	74.6523	67.1439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	89.9422	81.1066	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,500	135.2298	122.7080	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	147.7874	132.2282	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	660.9654	704.3497	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	500	167.9654	150.2497	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	175.0550	156.7750	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	247.0160	223.5260	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	436.9900	468.7180	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	42,000	343.9900	314.6180	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	418.4626	449.0328	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	400.6028	430.0246	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	380.1414	407.2075	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	800	354.0422	378.5449	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	343.4261	367.1273	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	261.7747	278.9888	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	195.7553	207.1718	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	154.5912	162.5779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	153.2337	161.1079	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	149.2478	156.7922	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	115.7515	120.6170	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	73.4383	75.2399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	60.1548	61.0854	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	52.5606	51.1091	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1408.5106	1461.7434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	78.8106	68.3434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1363.7396	1416.6869	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1195.2580	1244.4752	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1038.2314	1085.7277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	215.2131	197.4287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	268.2612	241.4699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	290.0590	262.3025	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	336.4018	306.7935	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	96,600	386.3171	354.9623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	619.3720	650.0747	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	597.2947	627.2166	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	338.2266	351.9220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	318.2447	330.4436	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	299.8393	310.6483	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	261.3184	269.1956	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	252.7972	260.0249	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	161.0678	162.3834	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	137.4023	132.2512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	136.1091	130.3146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	135.8512	129.9117	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	133.5271	124.1265	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	116.9927	100.3947	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	309.0145	282.2717	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	320.2637	293.2785	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	352.2527	324.5473	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	11.95 Put	1,000	371.6883	343.2150	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	454.4993	423.0720	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	343.8082	352.6358	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	786	296.7945	302.5938	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	267.7925	271.7091	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	227.0139	221.5857	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	201.9225	199.3368	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	29.5527	27.9921	0.0000	0.0000	0	0.00	
			<u>1,487,568</u>					<u>0.00</u>	<u>0.00</u>	<u>16 906 893.00</u>
		<b>Total</b>	<b>2,710,582</b>					<b>26,485.00</b>	<b>317,778,517.20</b>	<b>102 884 916.00</b>
										<b>839 509 788 036.70</b>
<b>Future</b>										
Jun 2015	ZAZW	Future	16	1.6646	1.6582	0.0000	0.0000	0	0.00	
Sep 2015	ZAZW	Future	90	1.6179	1.6130	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>3,574,034</b>					<b>46,937.00</b>	<b>554 741 947.70</b>	<b>138,285,438</b>
										<b>1,179,331,573,967.70</b>