



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-May-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Jun 2015	DAEU	14.41 Call	2,000	0.1967	0.2689	0.0000	0	0.00
			<u>2,000</u>				<u>0</u>	<u>0.00</u>
		Total	2,000				0.00	0.00
								2 000.00
								0.00
								2 000.00
								0.00
Future								
May 2015	DAUS	Future	4,766	11.8704	11.8189	0.0000	0	0.00
Jun 2015	DAUS	Future	288	11.8934	11.8441	0.0000	0	0.00
Jun 2015	DAUS	Future	1,300	11.9225	11.8755	0.0000	0	0.00
Jun 2015	DAUS	Future	4,136	11.9243	11.8775	0.0000	0	0.00
Jun 2015	DAUS	Future	12,162	11.9320	11.8854	0.0000	0	0.00
Jul 2015	DAUS	Future	400	11.9451	11.8972	0.0000	0	0.00
Jul 2015	DAUS	Future	2,477	11.9604	11.9110	0.0000	0	0.00
Jul 2015	DAUS	Future	750	11.9950	11.9426	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.0513	12.0007	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.0598	12.0091	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.0810	12.0300	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.1193	12.0677	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.1830	12.1305	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.2425	12.1891	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.2700	12.2173	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.2975	12.2456	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.4707	12.4232	0.0000	0	0.00
Jun 2016	DAUS	Future	264	12.6745	12.6253	0.0000	0	0.00
Sep 2016	DAUS	Future	259	12.8808	12.8326	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.0702	13.0230	0.0000	0	0.00
			<u>31,436</u>				<u>0</u>	<u>0.00</u>
								3 091 548.00
								30 454 514 933.90
Option								
May 2015	DAUS	11.96 Call	7,000	34.5577	25.2070	0.0000	0	0.00
May 2015	DAUS	12.36 Call	7,000	1.5396	0.9058	0.0000	0	0.00
May 2015	DAUS	10.80 Put	300	0.0271	0.0492	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	0.0690	0.1330	0.0000	0.0000	0	0.00
May 2015	DAUS	11.15 Put	250	0.3027	0.6189	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	59.3614	44.6956	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	6.3258	4.3092	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	0.2498	0.1682	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.95 Call	10,000	84.5767	72.9220	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	16.5298	14.7426	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	29.1408	43.1011	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	9.7940	8.6417	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	2.9548	4.2882	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	11.6874	16.5255	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	60.3173	54.5606	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0076	0.0045	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	98.9979	90.5462	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	11.0805	15.3392	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	33.3608	41.8461	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	100.3821	93.1885	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	6.0884	6.3483	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	22.4850	25.8442	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	53.3096	60.7334	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	123.3798	116.0133	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	12.8933	12.0865	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	33.8267	37.8439	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	70.2283	78.6164	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	115.3700	127.0073	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	144.6820	136.5330	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	83.8067	79.2868	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	22.1075	19.6044	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	45.0444	49.7821	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	83.7319	93.1041	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	162.7166	153.8532	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	33.0706	30.8742	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	53.8448	59.0713	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	93.3622	103.3907	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	176.6749	167.1293	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	37.4177	33.2394	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	60.3023	67.0244	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	101.6664	111.6136	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	185.7363	175.0547	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	40.1135	36.7065	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	226.8525	243.0620	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	192.3091	184.2203	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			70,610					0.00	0.00	5 115 669.00	0.00	
		Total	102,046					0.00	0.00	8 207 217.00	30 454 514 933.90	
Future												
	Jun 2015	EUUS	Future	109	1.1030	1.1115	0.0000	0.0000	0	0.00		
	Sep 2015	EUUS	Future	24,993	1.1046	1.1130	1.1085	1.1085	25	277,350.00		
				25,102					25.00	277,350.00	69 772.00	818 488 352.00
		Total	25,102					25.00	277,350.00	69 772.00	818 488 352.00	
Future												
	Jun 2015	ZAAD	Future	13,982	9.3105	9.3232	9.3691	9.3564	1,000	9,363,025.00		
	Sep 2015	ZAAD	Future	1,962	9.4105	9.4223	9.4205	9.4205	30	282,615.00		
	Dec 2015	ZAAD	Future	41	9.5132	9.5247	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	1,000	9.6290	9.6433	0.0000	0.0000	0	0.00		
				16,985					1,030.00	9,645,640.00	2 533 885.00	20 099 210 117.00
Option												
	Jun 2015	ZAAD	8.40 Put	201	0.6981	0.8780	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	8.65 Put	201	1.9687	2.6373	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.00 Put	5,451	15.2040	16.8923	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.15 Call	201	200.4788	212.6248	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.50 Call	201	34.1962	35.5065	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.65 Call	201	12.9878	12.4835	0.0000	0.0000	0	0.00		
				6,456					0.00	0.00	30 574.00	0.00
		Total	23,441					1,030.00	9,645,640.00	2 564 459.00	20 099 210 117.00	
Future												
	Jun 2015	ZACA	Future	3,936	9.6861	9.6966	0.0000	0.0000	0	0.00		
				3,936					0.00	0.00	30 412.00	237 164 332.50
		Total	3,936					0.00	0.00	30 412.00	237 164 332.50	
Future												
	Jun 2015	ZAEU	Future	149,376	13.1247	13.1710	13.2437	13.1350	330	4,365,268.00		
	Sep 2015	ZAEU	Future	25,595	13.3535	13.3985	13.4594	13.3800	150	2,014,442.60		
	Dec 2015	ZAEU	Future	10,608	13.5814	13.6258	13.6644	13.6644	44	601,233.60		
	Mar 2016	ZAEU	Future	3,000	13.8341	13.8856	0.0000	0.0000	0	0.00		
				188,579					524.00	6,980,944.20	6 568 790.00	82 594 623 096.30
Option												
	Jun 2015	ZAEU	12.25 Put	27,000	3.1277	3.4857	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	21.0297	18.8761	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	342.1953	310.7809	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	16.8312	21.3431	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2015	ZAEU	14.20 Call	27,000	3.3109	4.1831	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	0.1553	0.1865	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	123.5696	118.1216	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	185.8784	174.2859	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	559.0240	589.5313	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	83.6071	86.0300	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	278.1752	261.0731	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	755.5056	722.2327	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	109.1494	105.1431	0.0000	0.0000	0	0.00	
			147,679					0.00	0.00	3 066 992.00
		Total	336,258					524.00	6,980,944.20	9 635 782.00
										82 594 623 096.30
Future										
Jun 2015	ZAFR	Future	7,258	12.6319	12.6643	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	12.8840	12.9160	0.0000	0.0000	0	0.00	
			8,865					0.00	0.00	441 562.00
		Total	8,865					0.00	0.00	4 046 312 615.50
Future										
Jun 2015	ZAGB	Future	28,995	18.4514	18.5567	18.5863	18.4715	1,300	24,065,834.00	
Sep 2015	ZAGB	Future	3,338	18.7340	18.8385	18.8142	18.7232	57	1,069,238.00	
Dec 2015	ZAGB	Future	9,392	19.0146	19.1191	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	2,035	19.3213	19.4350	0.0000	0.0000	0	0.00	
			43,760					1,357.00	25,135,072.00	4 812 587.00
										71 229 605 882.40
Option										
Jun 2015	ZAGB	17.00 Put	17,000	3.1596	2.8472	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	4.3011	5.1904	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	237.9595	216.9882	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	292.3340	266.7842	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	432.9624	396.5860	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	132.4281	149.2662	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	269.2976	250.2530	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	389.5122	415.0626	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	315.1727	336.1588	0.0000	0.0000	0	0.00	
			142,130					0.00	0.00	1 124 443.00
		Total	185,890					1,357.00	25,135,072.00	5 937 030.00
										71 229 605 882.40
Future										
Jun 2015	ZAJY	Future	11,732	0.0980	0.0978	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.0997	0.0995	0.0000	0.0000	0	0.00	
			11,739					0.00	0.00	657 337.00
										6 724 946 913.60

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			11,739					0.00	0.00	657 337.00	6 724 946 913.60
Future											
Jun 2015	ZAKS	Future	10	0.1220	0.1224	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1210	0.1224	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	3 821.00	47 206 230.00
Total			1,880					0.00	0.00	3 821.00	47 206 230.00
Future											
Jun 2015	ZANN	Future	37,800	0.0598	0.0595	0.0000	0.0000	0	0.00		
Sep 2015	ZANN	Future	12,000	0.0572	0.0566	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	112,080	0.0559	0.0555	0.0000	0.0000	0	0.00		
			<u>161,880</u>					<u>0.00</u>	<u>0.00</u>	804 207.00	4 472 385 040.00
Total			161,880					0.00	0.00	804 207.00	4 472 385 040.00
Future											
Sep 2015	ZANZ	Future	500	8.7499	8.7033	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	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	712	11.8989	11.8500	11.9032	11.8204	82	97,273,630.00		
Sep 2015	ZAUM	Future	232	12.0895	12.0384	12.0965	12.0332	36	43,456,200.00		
Dec 2015	ZAUM	Future	24	12.2763	12.2238	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	31	12.4776	12.4300	0.0000	0.0000	0	0.00		
			<u>999</u>					<u>118.00</u>	<u>140,729,830.00</u>	89 762.00	88 567 108 480.00
Total			999					118.00	140,729,830.00	94 285.00	88 567 108 480.00
Future											
Jun 2015	ZAUS	Future	912,241	11.8989	11.8500	11.9219	11.8177	56,449	670,928,848.50		
Sep 2015	ZAUS	Future	203,908	12.0895	12.0384	12.0972	11.9992	12,070	145,625,641.20		
Dec 2015	ZAUS	Future	95,623	12.2763	12.2238	12.2900	12.2733	365	4,484,759.50		
Mar 2016	ZAUS	Future	5,242	12.4776	12.4300	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	1,300	12.6829	12.6338	0.0000	0.0000	0	0.00		
			<u>1,218,314</u>					<u>68,884.00</u>	<u>821,039,249.20</u>	86 135 968.00	841 392 405 223.70
Option											
Jun 2015	ZAUS	10.73 Put	22,850	1.0138	1.5242	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	1.0828	1.6318	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	1.2788	1.9384	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	2.3833	3.6710	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	2.5601	3.9482	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	11.35 Put	51,500	11.1702	18.2723	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	443.5993	406.1823	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	426.5131	389.8644	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	27.6131	39.8644	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	345.2758	312.7545	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	307.6227	277.2941	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Put	110	58.7227	77.2941	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	101.5664	125.9565	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	109.6334	134.9080	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	142.1385	126.3221	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	115.5031	102.4980	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	216.6031	252.4980	0.0000	0.0000	201	0.00
Jun 2015	ZAUS	12.02 Put	7,000	229.8204	266.4460	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	102.2858	90.7085	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	77.2933	68.4658	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	72.5467	64.2490	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	44.6600	39.5038	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	32.0964	28.3688	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	23.0023	20.5220	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	624.1023	670.5220	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	18.9021	17.0154	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	16.5880	15.0286	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	15.0438	13.6990	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	4.6466	4.5668	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Put	501	1105.7466	1154.5668	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.3286	2.2737	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Call	110	2.1163	2.0628	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1353.2163	1402.0628	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.0991	1.0539	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	0.9731	0.9293	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	17.8779	20.2844	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1508.8763	1460.3692	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	42.5617	48.7231	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1134.1289	1089.3972	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	44.6289	50.9972	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	985.2614	942.4888	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	70.2205	78.9282	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	76.5417	85.7738	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	85.0750	94.9896	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	129.4256	145.2573	0.0000	0.0000	40	0.00
Sep 2015	ZAUS	11.54 Put	50,000	141.7556	158.4091	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	651.1119	617.9082	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 Put	500	161.6119	179.5082	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	168.5999	186.9082	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	239.7968	261.7857	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	425.7761	400.5586	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	42,000	336.2761	362.1586	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	407.1965	382.7206	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	389.2999	366.5627	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	380.6018	0.0000	0.0000	0.0000	40	0.00
Sep 2015	ZAUS	12.13 Call	1,237	368.8146	347.7068	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	800	342.7157	322.9473	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	332.1166	312.8981	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	250.8604	236.0136	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	185.6948	174.8547	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	145.4331	137.0585	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	144.1094	135.8166	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	140.2310	132.1762	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	107.7777	101.7068	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	67.2753	63.7396	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	54.7141	51.9529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	47.5549	46.3383	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1398.1917	1352.4218	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	71.8917	78.6218	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1353.3125	1307.9320	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1184.5105	1142.9885	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1027.5841	988.0302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	208.5877	224.4069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	261.9055	282.5418	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	283.7819	305.0973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	330.3532	352.9627	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	96,600	380.5743	404.4039	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	610.6004	583.0701	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	588.7260	561.7415	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	330.4129	313.4604	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	310.4568	294.3838	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	292.0823	276.8361	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	253.6871	239.9759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	245.2031	231.5640	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	154.1452	145.3873	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	130.4589	125.2719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	128.8923	123.9344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	128.5719	123.6650	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	124.6044	120.7283	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2016	ZAUS	11.05 Put	1,500	109.0695	119.1544	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	219.3121	0.0000	0.0000	0.0000	42,370	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	303.6034	320.9563	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	314.8928	332.5257	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	351.0081	369.2855	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	370.6347	389.2034	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	454.2639	473.8852	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	339.9087	321.5642	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	293.4326	276.6090	0.0000	0.0000	46,607	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	264.7789	248.9397	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	226.9926	212.5880	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	196.4242	183.3654	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	28.1323	25.1786	0.0000	0.0000	0	0.00	
			<u>1,620,589</u>					<u>89,258.00</u>	<u>0.00</u>	<u>17 092 151.00</u>
		Total	2,838,903					158,142.00	821,039,249.20	103 228 119.00
										841 392 405 223.70
Future										
Jun 2015	ZAZW	Future	16	1.6613	1.6517	0.0000	0.0000	0	0.00	
Sep 2015	ZAZW	Future	90	1.6151	1.6056	0.0000	0.0000	0	0.00	
			<u>106</u>					<u>0.00</u>	<u>0.00</u>	<u>187.00</u>
		Total	106					0.00	0.00	187.00
										1 535 260.00
		Grand Total	3,703,545					161,196.00	1 003 808 085.40	138,638,340
										1,181,649,056,454.50