



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-May-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Jun 2015	DAEU	14.41 Call	2,000	0.0220	0.0300	0.0000	0.0000	0	0.00	
			2,000					0.00	0.00	2,000.00
		Total	2,000					0.00	0.00	2,000.00
Future										
May 2015	DAUS	Future	0	12.0881	12.0570	0.0000	0.0000	6,034	72,939,595.40	
Jun 2015	DAUS	Future	288	12.1305	12.0793	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,300	12.1634	12.1117	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.1654	12.1137	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.1736	12.1218	0.0000	0.0000	2,000	24,415,000.00	
Jul 2015	DAUS	Future	400	12.1858	12.1340	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.2000	12.1483	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.2143	12.1891	0.0000	0.0000	2,373	28,924,734.30	
Jul 2015	DAUS	Future	750	12.2326	12.1809	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.2933	12.2403	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.3017	12.2488	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.3233	12.2702	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.3621	12.3089	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.4269	12.3733	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.4873	12.4334	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.5162	12.4620	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.5457	12.4911	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.7296	12.6727	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.9361	12.8765	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	13.3329	13.2777	0.0000	0.0000	0	0.00	
			32,779					10,407.00	126,279,329.70	3,121,062.00
Option										
Jun 2015	DAUS	11.95 Call	10,000	209.4853	172.2219	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	12.30 Call	10,000	41.5219	31.4183	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	DAUS	11.60 Put	5,500	5.3963	7.4280	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	23.0473	17.2215	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	77.3990	96.8700	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	1.1569	1.2512	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	4.5535	5.1916	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	106.6091	91.9215	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.0436	0.0453	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	161.2848	142.9140	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	5.7207	6.5882	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	15.3720	18.4424	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	145.4105	132.4953	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	8.6349	7.9906	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	408.5251	379.0886	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	13.5368	14.6030	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	30.6257	33.3301	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	165.7096	154.2507	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	18.8478	17.6534	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	22.3347	25.1224	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	43.7387	49.1336	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	75.2288	83.0101	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	184.4988	175.2924	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	104.5418	100.3966	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	29.6806	29.2394	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	31.4056	36.2222	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	55.0623	61.7677	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	200.7775	193.4393	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	42.5790	43.7779	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	39.7279	45.8916	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	66.0957	73.8012	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	212.7324	207.1544	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	47.9673	49.4558	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	46.2173	52.8727	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	74.6756	82.8197	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	220.5039	213.2648	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	51.1672	51.3046	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	217.9425	0.0000	0.0000	0.0000	250	0.00
Jan 2016	DAUS	14.48 Call	250	244.3156	0.0000	0.0000	0.0000	250	0.00
Feb 2016	DAUS	11.60 Put	1,000	167.3141	181.9031	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	202.3497	199.2864	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	225.8966	0.0000	0.0000	0.0000	250	0.00
Feb 2016	DAUS	14.84 Call	250	253.0374	0.0000	0.0000	0.0000	250	0.00
Mar 2016	DAUS	11.80 Put	250	235.3038	0.0000	0.0000	0.0000	250	0.00

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Mar 2016	DAUS	15.25 Call	250	264.5732	0.0000	0.0000	0.0000	250	0.00
Apr 2016	DAUS	11.80 Put	250	242.6157	0.0000	0.0000	0.0000	250	0.00
Apr 2016	DAUS	15.66 Call	250	289.8732	0.0000	0.0000	0.0000	250	0.00
May 2016	DAUS	11.80 Put	250	248.0386	0.0000	0.0000	0.0000	250	0.00
May 2016	DAUS	16.13 Call	250	317.9593	0.0000	0.0000	0.0000	250	0.00
Jun 2016	DAUS	11.80 Put	250	254.9564	0.0000	0.0000	0.0000	250	0.00
Jun 2016	DAUS	16.62 Call	250	347.2129	0.0000	0.0000	0.0000	250	0.00
Jul 2016	DAUS	11.80 Put	250	260.9337	0.0000	0.0000	0.0000	250	0.00
Jul 2016	DAUS	17.13 Call	250	353.0704	0.0000	0.0000	0.0000	250	0.00
Aug 2016	DAUS	11.80 Put	250	265.5972	0.0000	0.0000	0.0000	250	0.00
Aug 2016	DAUS	17.70 Call	250	323.9536	0.0000	0.0000	0.0000	250	0.00
Sep 2016	DAUS	11.80 Put	250	273.4350	0.0000	0.0000	0.0000	250	0.00
Sep 2016	DAUS	18.25 Call	250	295.7307	0.0000	0.0000	0.0000	250	0.00
Oct 2016	DAUS	11.80 Put	250	279.2105	0.0000	0.0000	0.0000	250	0.00
Oct 2016	DAUS	18.77 Call	250	272.6836	0.0000	0.0000	0.0000	250	0.00
Nov 2016	DAUS	11.80 Put	250	283.4585	0.0000	0.0000	0.0000	250	0.00
Nov 2016	DAUS	19.40 Call	250	254.6807	0.0000	0.0000	0.0000	250	0.00
			<u>63,700</u>					<u>5,500.00</u>	<u>0.00</u>
									<u>5,133,169.00</u>
									<u>0.00</u>
			Total	96,479				15,907.00	126,279,329.70
									8,254,231.00
									30,810,534,371.60
Future									
Jun 2015	EUUS	Future	109	1.0874	1.0900	0.0000	0.0000	0	0.00
Sep 2015	EUUS	Future	24,993	1.0890	1.0916	0.0000	0.0000	0	0.00
			<u>25,102</u>					<u>0.00</u>	<u>0.00</u>
									<u>69,772.00</u>
									<u>818,488,352.00</u>
			Total	25,102				0.00	0.00
									69,772.00
									818,488,352.00
Future									
Jun 2015	ZAAD	Future	13,982	9.3561	9.3565	9.3570	9.3542	500	4,677,800.00
Sep 2015	ZAAD	Future	1,962	9.4572	9.4569	9.4566	9.4559	500	4,728,125.00
Dec 2015	ZAAD	Future	41	9.5611	9.5606	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,000	9.6824	9.6812	0.0000	0.0000	0	0.00
			<u>16,985</u>					<u>1,000.00</u>	<u>9,405,925.00</u>
									<u>2,534,885.00</u>
									<u>20,108,616,042.00</u>
Option									
Jun 2015	ZAAD	8.40 Put	201	0.1699	0.2525	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	8.65 Put	201	0.8898	0.9912	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.00 Put	5,451	9.6125	9.0970	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.15 Call	201	232.1015	231.9936	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.50 Call	201	38.2541	39.1207	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.65 Call	201	14.4585	15.2927	0.0000	0.0000	0	0.00
			<u>6,456</u>					<u>0.00</u>	<u>0.00</u>
									<u>30,574.00</u>
									<u>0.00</u>
			Total	23,441				1,000.00	9,405,925.00
									2,565,459.00
									20,108,616,042.00

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Future										
Jun 2015	ZACA	Future	3,936	9.7206	9.7294	0.0000	0.0000	0	0.00	
			3,936					0.00	0.00	30,412.00
		Total	3,936					0.00	0.00	30,412.00
										237,164,332.50
Future										
Jun 2015	ZAEU	Future	147,376	13.1977	13.1730	13.2031	13.1780	3,084	40,707,490.50	
Sep 2015	ZAEU	Future	25,958	13.4293	13.4036	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	Future	10,618	13.6596	13.6330	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	Future	3,000	13.9243	13.8952	0.0000	0.0000	0	0.00	
			186,952					3,084.00	40,707,490.50	6,573,345.00
										82,654,738,929.50
Option										
Jun 2015	ZAEU	12.25 Put	27,000	1.3753	1.7539	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	10.4660	12.3477	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	280.0366	298.6922	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.78 Call	35,000	19.3699	17.2933	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	14.20 Call	27,000	3.5898	3.2442	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	0.0948	0.1033	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	110.4928	116.1772	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	165.3050	173.1802	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	610.4642	594.2408	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	93.1575	90.3350	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	256.7548	267.2108	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	712.9075	730.3660	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	113.7754	115.8589	0.0000	0.0000	0	0.00	
			147,679					0.00	0.00	3,066,992.00
		Total	334,631					3,084.00	40,707,490.50	9,640,337.00
										82,654,738,929.50
Future										
Jun 2015	ZAFR	Future	7,258	12.7626	12.7375	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	13.0184	12.9923	0.0000	0.0000	0	0.00	
			8,865					0.00	0.00	441,562.00
		Total	8,865					0.00	0.00	441,562.00
										4,046,312,615.50
Future										
Jun 2015	ZAGB	Future	29,015	18.5991	18.5865	18.6991	18.6200	134	2,500,898.40	
Sep 2015	ZAGB	Future	3,328	18.8857	18.8710	18.9850	18.8850	30	568,590.00	
Dec 2015	ZAGB	Future	9,397	19.1695	19.1544	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	2,035	19.4919	19.4737	0.0000	0.0000	0	0.00	
			43,775					164.00	3,069,488.40	4,813,002.00
										71,237,345,808.90
Option										

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Jun 2015	ZAGB	17.00 Put	17,000	0.6721	1.0654	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	6.9504	4.5952	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	212.5135	207.2829	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	261.1057	255.7952	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	387.8091	382.8111	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	161.4208	152.6668	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	249.8724	246.0578	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	440.0481	428.3480	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	356.3976	346.3146	0.0000	0.0000	0	0.00	
			<u>142,130</u>					0.00	0.00	1,124,443.00
		Total	185,905					164.00	3,069,488.40	5,937,445.00
										71,237,345,808.90
Future										
Jun 2015	ZAJY	Future	11,732	0.0980	0.0982	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.0997	0.0999	0.0000	0.0000	0	0.00	
			<u>11,739</u>					0.00	0.00	657,337.00
		Total	11,739					0.00	0.00	6,724,946,913.60
Future										
Jun 2015	ZAKS	Future	10	0.1233	0.1234	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1226	0.1218	0.0000	0.0000	0	0.00	
			<u>1,880</u>					0.00	0.00	3,821.00
		Total	1,880					0.00	0.00	47,206,230.00
Future										
Jun 2015	ZANN	Future	37,800	0.0610	0.0606	0.0000	0.0000	0	0.00	
Sep 2015	ZANN	Future	12,000	0.0570	0.0570	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	112,080	0.0557	0.0558	0.0000	0.0000	0	0.00	
			<u>161,880</u>					0.00	0.00	804,207.00
		Total	161,880					0.00	0.00	4,472,385,040.00
Future										
Sep 2015	ZANZ	Future	500	8.8304	8.8127	0.0000	0.0000	0	0.00	
			<u>500</u>					0.00	0.00	143,150.00
		Total	500					0.00	0.00	1,093,934,690.00
Future										
Jun 2015	ZAUM	Future	728	12.1367	12.0853	12.1950	12.0644	109	132,205,570.00	
Sep 2015	ZAUM	Future	263	12.3319	12.2788	12.3835	12.2671	19	23,433,460.00	
Dec 2015	ZAUM	Future	24	12.5230	12.4687	12.5108	12.4936	4	5,000,060.00	
Mar 2016	ZAUM	Future	31	12.7366	12.6796	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			1,046					132.00	160,639,090.00	90,059.00	88,926,997,370.00
	Total		1,046					132.00	160,639,090.00	94,582.00	88,926,997,370.00
Future											
Jun 2015	ZAUS	Future	904,263	12.1367	12.0853	12.1992	12.0644	69,077	837,539,819.10		
Sep 2015	ZAUS	Future	218,791	12.3319	12.2788	12.3884	12.2553	19,412	238,688,144.30		
Dec 2015	ZAUS	Future	96,549	12.5230	12.4687	12.5819	12.4951	2,265	28,325,823.50		
Mar 2016	ZAUS	Future	5,292	12.7366	12.6796	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	1,300	12.9445	12.8850	0.0000	0.0000	0	0.00		
			1,226,195					90,754.00	1,104,553,786.90	86,282,784.00	843,174,026,438.00
Option											
Jun 2015	ZAUS	10.73 Put	22,850	0.3649	0.4172	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	0.3952	0.4532	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	0.4829	0.5580	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	0.9053	0.9827	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	0.9588	1.0404	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	2.9002	3.1610	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	661.3315	611.0575	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	641.6961	592.0063	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	4.9961	6.7063	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	547.0164	498.9259	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	501.0763	454.1133	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	31.1854	39.7407	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Put	1,000	34.7578	44.1031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.93 Call	10,000	272.7064	236.7032	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Call	11,000	226.0605	193.8350	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,801	89.3605	108.5350	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	96.9493	117.2458	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.04 Call	10,000	201.6565	171.6878	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	154.1622	130.9172	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.15 Call	2,000	145.3196	123.0764	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	91.5157	75.9638	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Call	125	66.2015	54.2166	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	31,000	47.4643	38.3459	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	410.7643	453.0459	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	38.7538	31.0508	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.60 Call	125	33.8221	26.9489	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	30.5281	24.2222	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	15,000	8.4613	6.1873	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	871.7613	920.8873	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	3.9876	2.7514	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1116.9048	1167.1664	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	13.46 Call	22,320	1.8181	1.2790	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.6019	1.1341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	11.0445	12.3953	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1743.9086	1692.2562	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	26.1230	28.8783	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1359.0878	1308.8372	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	27.1878	30.0372	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1202.0026	1152.9288	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	43.0225	47.3071	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	47.1879	51.8387	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	52.8608	57.9995	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	83.1190	90.7297	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	90.2117	98.3729	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	833.6399	789.5758	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	101.7399	110.7758	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	105.8303	115.1711	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	154.1661	169.6589	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	560.8009	527.8012	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	228.9009	249.0012	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.04 Call	1,139	537.9113	505.8487	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	515.7423	484.6135	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	504.9256	474.2616	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	489.0321	459.0674	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	453.4893	425.1365	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	438.9055	411.2401	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	330.9780	310.8365	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	244.0935	229.2640	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	189.6625	178.6883	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	187.8894	177.0350	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	182.6856	172.1834	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	139.2198	131.6784	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	84.9673	81.0138	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	68.1993	65.3386	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	56.4760	54.3614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1627.2751	1580.0139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	54.2751	61.3139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1581.1805	1534.1298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1399.5517	1353.3567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1230.1010	1187.6714	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	151.5563	165.3356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	187.7864	202.8210	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	202.0891	217.5679	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	11.90 Put	8,210	232.9408	253.3322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	274.6105	296.6872	0.0000	0.0000	20,000	0.00
Dec 2015	ZAUS	12.04 Call	1,312	775.3272	743.7629	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	743.0121	712.4171	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	717.0819	687.2724	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	400.2111	383.8011	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	375.3517	360.2893	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	352.4644	338.6887	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	304.6270	293.5032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	294.0462	283.5161	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	182.3871	177.9092	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	145.8637	143.4486	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	137.7531	136.6593	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	135.9843	136.2780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	128.2857	131.3267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	88.1584	97.3611	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	162.2012	176.9096	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	230.9012	246.9303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	240.2440	256.4054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	266.3457	282.8342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	280.0441	296.6825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	343.7915	365.4071	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	397.1578	378.9842	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	340.8262	325.3760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	305.9923	292.3339	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	237.1556	231.4198	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	235.5482	226.0916	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	35.6666	33.7661	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	279.7750	0.0000	0.0000	0.0000	250	0.00
Dec 2016	ZAUS	19.81 Call	250	226.6710	0.0000	0.0000	0.0000	250	0.00
			<u>1,627,261</u>					<u>30,500.00</u>	<u>0.00</u>
									<u>17,124,263.00</u>
									<u>0.00</u>
			Total	2,853,456				121,254.00	1,104,553,786.90
									103,407,047.00
									843,174,026,438.00
Future									
Jun 2015	ZAZW	Future	16	1.6766	1.6766	0.0000	0.0000	0	0.00
Sep 2015	ZAZW	Future	90	1.6336	1.6299	0.0000	0.0000	0	0.00
			<u>106</u>					<u>0.00</u>	<u>0.00</u>
									<u>187.00</u>
									<u>1,535,260.00</u>
			Total	106				0.00	0.00
									187.00
									1,535,260.00

<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>
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Grand Total		3,710,966					141,541.00	1,444,655,110.50	138,870,549	1,184,223,847,681.20
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