



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-May-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Jun 2015	DAEU	14.41 Call	2,000	0.0373	0.0220	0.0000	0.0000	0	0.00	
			2,000					0.00	0.00	2000.00
		Total	2,000					0.00	0.00	2000.00
Future										
Jun 2015	DAUS	Future	288	12.2058	12.1305	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,300	12.2388	12.1634	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.2409	12.1654	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.2492	12.1736	0.0000	0.0000	4,000	48,784,400.00	
Jul 2015	DAUS	Future	400	12.2615	12.1858	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.2760	12.2000	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.2904	12.2143	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.3089	12.2326	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.3700	12.2933	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.3785	12.3017	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.4001	12.3233	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.4392	12.3621	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.5044	12.4269	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.5652	12.4873	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.5942	12.5162	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.6238	12.5457	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.8089	12.7296	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.0165	12.9361	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	13.4180	13.3329	0.0000	0.0000	0	0.00	
			32,779					4,000.00	48,784,400.00	3125062.00
Option										
Jun 2015	DAUS	11.95 Call	10,000	267.3121	209.4853	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	12.30 Call	10,000	55.7078	41.5219	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	11.60 Put	5,500	2.2717	5.3963	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	12.45 Call	5,500	30.3705	23.0473	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	52.3927	77.3990	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.8993	1.1569	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	3.6725	4.5535	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	128.6621	106.6091	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.4161	0.0436	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	190.1072	161.2848	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	4.9109	5.7207	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	12.6594	15.3720	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	167.1994	145.4105	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	9.7857	8.6349	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	454.4944	408.5251	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	11.3798	13.5368	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	25.2036	30.6257	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	187.3085	165.7096	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	20.9167	18.8478	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	19.9529	22.3347	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	38.2815	43.7387	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	65.7959	75.2288	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	204.7015	184.4988	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	116.4800	104.5418	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	34.9064	29.6806	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	29.3121	31.4056	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	51.1253	55.0623	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	220.1227	200.7775	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	51.2818	42.5790	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	37.8337	39.7279	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	62.0752	66.0957	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	231.7099	212.7324	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	54.5946	47.9673	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	43.7390	46.2173	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	69.8485	74.6756	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	237.3906	220.5039	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	59.5635	51.1672	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	199.0387	217.9425	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	259.3745	244.3156	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	150.7491	167.3141	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	208.3348	202.3497	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	205.1841	225.8966	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	266.4719	253.0374	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	215.7994	235.3038	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	278.1445	264.5732	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	11.80 Put	250	222.3753	242.6157	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	15.66 Call	250	294.1023	289.8732	0.0000	0.0000	0	0.00	
May 2016	DAUS	11.80 Put	250	227.3655	248.0386	0.0000	0.0000	0	0.00	
May 2016	DAUS	16.13 Call	250	326.1538	317.9593	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	11.80 Put	250	234.8684	254.9564	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	16.62 Call	250	360.6546	347.2129	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	240.8970	260.9337	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	380.6366	353.0704	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	252.7259	265.5972	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	342.6671	323.9536	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	260.4211	273.4350	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	322.4049	295.7307	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	263.7003	279.2105	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	297.5423	272.6836	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	270.8151	283.4585	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	269.8717	254.6807	0.0000	0.0000	0	0.00	
			<u>63,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5133169.00</u>
		Total	96,479					4,000.00	48,784,400.00	8258231.00
										30859318771.60
Future										
Jun 2015	EUUS	Future	114	1.0910	1.0874	1.0945	1.0945	5	54,725.00	
Sep 2015	EUUS	Future	24,993	1.0925	1.0890	0.0000	0.0000	0	0.00	
			<u>25,107</u>					<u>5.00</u>	<u>54,725.00</u>	<u>69777.00</u>
		Total	25,107					5.00	54,725.00	69777.00
										818543077.00
Future										
Jun 2015	ZAAD	Future	13,982	9.3165	9.3561	0.0000	0.0000	0	0.00	
Sep 2015	ZAAD	Future	1,962	9.4186	9.4572	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	41	9.5222	9.5611	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	1,000	9.6432	9.6824	0.0000	0.0000	0	0.00	
			<u>16,985</u>					<u>0.00</u>	<u>0.00</u>	<u>2534885.00</u>
										20108616042.00
Option										
Jun 2015	ZAAD	8.40 Put	201	0.1489	0.1699	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	8.65 Put	201	0.9778	0.8898	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.00 Put	5,451	11.9972	9.6125	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.15 Call	201	198.4250	232.1015	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.50 Call	201	28.9899	38.2541	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.65 Call	201	10.6009	14.4585	0.0000	0.0000	0	0.00	
			<u>6,456</u>					<u>0.00</u>	<u>0.00</u>	<u>30574.00</u>
		Total	23,441					0.00	0.00	2565459.00
										20108616042.00

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Future										
Jun 2015	ZACA	Future	3,936	9.7650	9.7206	0.0000	0.0000	0	0.00	
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>30412.00</u>
		Total	3,936					0.00	0.00	30412.00
Future										
Jun 2015	ZAEU	Future	147,374	13.3237	13.1977	13.3278	13.2119	264	3,494,320.00	
Sep 2015	ZAEU	Future	25,958	13.5572	13.4293	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	Future	10,618	13.7892	13.6596	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	Future	3,000	14.0558	13.9243	0.0000	0.0000	0	0.00	
			<u>186,950</u>					<u>264.00</u>	<u>3,494,320.00</u>	<u>6573609.00</u>
										<u>82658233249.50</u>
Option										
Jun 2015	ZAEU	12.25 Put	27,000	0.7586	1.3753	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	4.6752	10.4660	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	194.1956	280.0366	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.78 Call	35,000	30.1724	19.3699	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	14.20 Call	27,000	5.7625	3.5898	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	0.1213	0.0948	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	89.1300	110.4928	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	131.5104	165.3050	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	698.1351	610.4642	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	106.7495	93.1575	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	216.7588	256.7548	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	635.3965	712.9075	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	120.1720	113.7754	0.0000	0.0000	0	0.00	
			<u>147,679</u>					<u>0.00</u>	<u>0.00</u>	<u>3066992.00</u>
		Total	334,629					264.00	3,494,320.00	9640601.00
										82658233249.50
Future										
Jun 2015	ZAFR	Future	7,258	12.9165	12.7626	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	13.1751	13.0184	0.0000	0.0000	0	0.00	
			<u>8,865</u>					<u>0.00</u>	<u>0.00</u>	<u>441562.00</u>
		Total	8,865					0.00	0.00	441562.00
										4046312615.50
Future										
Jun 2015	ZAGB	Future	29,015	18.6616	18.5991	18.6896	18.5101	1,720	31,962,765.00	
Sep 2015	ZAGB	Future	3,699	18.9497	18.8857	18.9550	18.8273	1,006	18,941,030.00	
Dec 2015	ZAGB	Future	9,402	19.2345	19.1695	19.0890	19.0890	5	95,445.00	
Mar 2016	ZAGB	Future	2,035	19.5577	19.4919	0.0000	0.0000	0	0.00	
			<u>44,151</u>					<u>2,731.00</u>	<u>50,999,240.00</u>	<u>4815733.00</u>
										<u>71288345048.90</u>
Option										

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Jun 2015	ZAGB	17.00 Put	17,000	0.4650	0.6721	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	5.0554	6.9504	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	195.9826	212.5135	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	242.1514	261.1057	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	363.4025	387.8091	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	170.9847	161.4208	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	235.7731	249.8724	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	455.8242	440.0481	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	368.6010	356.3976	0.0000	0.0000	0	0.00	
			<u>142,130</u>					0.00	0.00	1124443.00
		Total	186,281					2,731.00	50,999,240.00	5940176.00
										71288345048.90
Future										
Jun 2015	ZAJY	Future	11,732	0.0983	0.0980	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.1000	0.0997	0.0000	0.0000	0	0.00	
			<u>11,739</u>					0.00	0.00	657337.00
		Total	11,739					0.00	0.00	657337.00
										6724946913.60
Future										
Jun 2015	ZAKS	Future	10	0.1234	0.1233	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1227	0.1226	0.0000	0.0000	0	0.00	
			<u>1,880</u>					0.00	0.00	3821.00
		Total	1,880					0.00	0.00	3821.00
										47206230.00
Future										
Jun 2015	ZANN	Future	37,800	0.0613	0.0610	0.0000	0.0000	0	0.00	
Sep 2015	ZANN	Future	12,000	0.0571	0.0570	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	112,080	0.0557	0.0557	0.0000	0.0000	0	0.00	
			<u>161,880</u>					0.00	0.00	804207.00
		Total	161,880					0.00	0.00	804207.00
										4472385040.00
Future										
Sep 2015	ZANZ	Future	500	8.8003	8.8304	0.0000	0.0000	0	0.00	
			<u>500</u>					0.00	0.00	143150.00
		Total	500					0.00	0.00	163150.00
										1093934690.00
Future										
Jun 2015	ZAUM	Future	713	12.2120	12.1367	12.2300	12.0661	107	129,910,720.00	
Sep 2015	ZAUM	Future	288	12.4088	12.3319	12.3600	12.2692	34	41,865,710.00	
Dec 2015	ZAUM	Future	24	12.6010	12.5230	0.0000	0.0000	0	0.00	
Mar 2016	ZAUM	Future	31	12.8159	12.7366	0.0000	0.0000	0	0.00	

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			1,056					141.00	171,776,430.00	90200.00	89098773800.00
	Total		1,056					141.00	171,776,430.00	94723.00	89098773800.00
Future											
Jun 2015	ZAUS	Future	910,572	12.2120	12.1367	12.2299	12.0611	53,733	654,042,708.30		
Sep 2015	ZAUS	Future	220,947	12.4088	12.3319	12.4050	12.2534	18,965	233,413,570.50		
Dec 2015	ZAUS	Future	95,656	12.6010	12.5230	12.6100	12.5400	898	11,301,100.00		
Mar 2016	ZAUS	Future	5,292	12.8159	12.7366	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	2,100	13.0251	12.9445	0.0000	0.0000	800	10,407,200.00		
			1,234,567					74,396.00	909,164,578.80	86357180.00	844083191016.80
Option											
Jun 2015	ZAUS	10.73 Put	22,850	0.2431	0.3649	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	0.2632	0.3952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	0.3214	0.4829	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	0.6665	0.9053	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	0.7229	0.9588	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	1.9521	2.9002	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	734.9948	661.3315	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	715.2096	641.6961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	3.2096	4.9961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	616.6118	547.0164	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	568.9789	501.0763	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	18.0238	31.1854	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Put	1,000	20.5436	34.7578	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.93 Call	20,000	326.0767	272.7064	0.0000	0.0000	10,000	0.00		
Jun 2015	ZAUS	12.00 Call	11,000	274.8201	226.0605	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,801	62.8201	89.3605	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	69.0565	96.9493	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.04 Call	10,000	247.7024	201.6565	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	192.8260	154.1622	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.15 Call	2,000	181.8131	145.3196	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.22 Call	10,000	147.1946	0.0000	0.0000	0.0000	10,000	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	115.4035	91.5157	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Call	125	84.0346	66.2015	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	31,000	60.4843	47.4643	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	348.4843	410.7643	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	49.4377	38.7538	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.60 Call	125	43.1562	33.8221	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	38.9502	30.5281	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	15,000	9.8323	8.4613	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	797.8323	871.7613	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	3.9900	3.9876	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	13.25 Put	201	1041.5216	1116.9048	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.5639	1.8181	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.3882	1.6019	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	9.6881	11.0445	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1819.3307	1743.9086	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	22.8665	26.1230	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1432.5982	1359.0878	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	23.7982	27.1878	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1272.4631	1202.0026	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	36.2722	43.0225	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	40.0105	47.1879	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	45.1221	52.8608	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	72.7103	83.1190	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	79.2352	90.2117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	898.6727	833.6399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	89.8727	101.7399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	93.6568	105.8303	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	133.4962	154.1661	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	611.9823	560.8009	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	203.1823	228.9009	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	588.0911	537.9113	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	564.9202	515.7423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	553.6060	504.9256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	536.9693	489.0321	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	499.7063	453.4893	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	484.3943	438.9055	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	366.3208	330.9780	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	272.0315	244.0935	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	211.8188	189.6625	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	209.8613	187.8894	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	204.1117	182.6856	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	155.9336	139.2198	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	95.3425	84.9673	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	76.4285	68.1993	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	68.8858	0.0000	0.0000	0.0000	48,000	0.00
Sep 2015	ZAUS	14.58 Call	22,320	63.1770	56.4760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1702.5978	1627.2751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	51.5978	54.2751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1656.2474	1581.1805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1473.3745	1399.5517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1297.5408	1230.1010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	137.5749	151.5563	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	11.75 Put	20,000	171.2228	187.7864	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	184.5539	202.0891	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	213.3750	232.9408	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	116,600	248.9303	274.6105	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.04 Call	1,312	826.6236	775.3272	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	792.7778	743.0121	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	765.5809	717.0819	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	429.9147	400.2111	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	403.5079	375.3517	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	379.1361	352.4644	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	328.0336	304.6270	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	316.7195	294.0462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	197.5906	182.3871	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	158.2412	145.8637	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	149.4919	137.7531	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	147.5825	135.9843	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	134.5093	128.2857	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	82.0080	88.1584	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	147.2221	162.2012	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	211.3990	230.9012	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	220.1722	240.2440	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	244.7166	266.3457	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	257.6290	280.0441	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	313.5691	343.7915	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	416.8126	397.1578	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	358.7169	340.8262	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	322.0318	305.9923	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	243.2481	237.1556	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	241.0475	235.5482	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	41.4923	35.6666	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	267.9302	279.7750	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	248.3797	226.6710	0.0000	0.0000	0	0.00		
			<u>1,695,261</u>					<u>68,000.00</u>	<u>0.00</u>	<u>17192263.00</u>	<u>0.00</u>
	Total		2,929,828					142,396.00	909,164,578.80	103549443.00	844083191016.80
Future											
Jun 2015	ZAZW	Future	16	1.6768	1.6766	0.0000	0.0000	0	0.00		
Sep 2015	ZAZW	Future	90	1.6338	1.6336	0.0000	0.0000	0	0.00		
			<u>106</u>					<u>0.00</u>	<u>0.00</u>	<u>187.00</u>	<u>1535260.00</u>
	Total		106					0.00	0.00	187.00	1535260.00

<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		3,787,727					149,537.00	1184273693.80	139,020,086	1,185,408,121,375.00
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