



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-June-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Jul 2015	DANZ	8.65 Call	10,000	352.6515	351.1165	0.0000	0	0.00
			<u>10,000</u>				<u>0</u>	<u>0.00</u>
		Total	10,000				0.00	0.00
								10 000.00
								0.00
								10 000.00
								0.00
Future								
Jun 2015	DAUS	Future	288	12.2638	12.1862	0.0000	0	0.00
Jun 2015	DAUS	Future	1,300	12.2929	12.2188	0.0000	0	0.00
Jun 2015	DAUS	Future	4,394	12.2947	12.2208	0.0000	0	0.00
Jun 2015	DAUS	Future	15,883	12.3019	12.2290	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.3128	12.2413	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.3288	12.2558	0.0000	0	0.00
Jul 2015	DAUS	Future	2,373	12.3448	12.2702	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.3653	12.2887	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.4285	12.3496	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.4371	12.3581	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.4587	12.3796	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.4977	12.4186	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.5625	12.4836	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.6231	12.5442	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.6519	12.5731	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.6819	12.6027	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.8688	12.7876	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.0774	12.9952	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.4806	13.3973	0.0000	0	0.00
			<u>33,037</u>				<u>0.00</u>	<u>0.00</u>
								3 125 546.00
								30 865 224 087.60
Option								
Jun 2015	DAUS	11.95 Call	10,000	307.0509	246.9463	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	43.9664	43.3934	0.0000	0	0.00
Jun 2015	DAUS	11.60 Put	5,500	0.4076	2.3218	0.0000	0	0.00

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Jun 2015	DAUS	12.45 Call	5,500	21.0943	23.9013	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	30.9165	56.4415	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.6820	0.8560	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	2.6775	3.3576	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	133.1394	117.6104	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.4292	0.3979	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	199.3808	178.2660	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	3.8900	4.7668	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	9.8328	12.8241	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	177.0032	160.8017	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	9.4362	8.9356	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	482.3820	439.0047	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	10.2520	11.7092	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	22.2224	26.1110	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	192.7336	178.6298	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	21.2187	20.5488	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	19.1218	21.2655	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	36.0672	39.7436	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	59.7600	68.4588	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	208.3740	197.4603	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	115.9279	112.5748	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	34.7866	32.7689	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	28.8993	31.5418	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	49.5274	53.9550	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	223.0970	214.1301	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	51.3981	51.4667	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	37.9660	40.6909	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	61.2053	65.6333	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	234.2142	226.6584	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	56.9517	54.9329	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	44.6207	46.7784	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	70.1734	73.5651	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	238.9828	232.9739	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	58.7497	59.8171	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	188.9127	204.3923	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	259.3784	254.9079	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	146.0748	156.2770	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	202.3839	208.2583	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	196.7151	210.3979	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	264.6756	262.1295	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	205.1378	220.0943	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	275.4035	273.8809	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	11.80 Put	250	210.8764	226.2460	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	15.66 Call	250	288.1513	289.8747	0.0000	0.0000	0	0.00	
May 2016	DAUS	11.80 Put	250	214.7008	231.9057	0.0000	0.0000	0	0.00	
May 2016	DAUS	16.13 Call	250	319.8214	325.6145	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	11.80 Put	250	221.5325	237.6853	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	16.62 Call	250	353.7547	357.1481	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	11.80 Put	250	233.8842	243.2362	0.0000	0.0000	0	0.00	
Jul 2016	DAUS	17.13 Call	250	376.9118	377.6508	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	11.80 Put	250	242.5594	252.2322	0.0000	0.0000	0	0.00	
Aug 2016	DAUS	17.70 Call	250	348.2388	337.1440	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	11.80 Put	250	247.6491	262.0254	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	18.25 Call	250	321.6015	320.2986	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	11.80 Put	250	253.0638	264.9079	0.0000	0.0000	0	0.00	
Oct 2016	DAUS	18.77 Call	250	296.6440	295.7741	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	259.5998	269.0431	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	274.2000	269.0454	0.0000	0.0000	0	0.00	
			<u>63,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5 133 169.00</u>
		Total	96,737					0.00	0.00	8 258 715.00
										30 865 224 087.60
Future										
Jun 2015	EUUS	Future	99	1.0907	1.0967	0.0000	0.0000	0	0.00	
Sep 2015	EUUS	Future	24,993	1.0922	1.0982	0.0000	0.0000	0	0.00	
			<u>25,092</u>					<u>0.00</u>	<u>0.00</u>	<u>69 792.00</u>
		Total	25,092					0.00	0.00	69 792.00
										818 708 182.00
Future										
Jun 2015	ZAAD	Future	13,982	9.3421	9.3236	0.0000	0.0000	0	0.00	
Sep 2015	ZAAD	Future	1,962	9.4444	9.4254	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	Future	41	9.5475	9.5293	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	1,000	9.6702	9.6507	0.0000	0.0000	0	0.00	
			<u>16,985</u>					<u>0.00</u>	<u>0.00</u>	<u>2 534 885.00</u>
										20 108 616 042.00
Option										
Jun 2015	ZAAD	8.40 Put	201	0.0416	0.0670	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	8.65 Put	201	0.4217	0.6380	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.00 Put	5,451	7.9076	10.0529	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.15 Call	201	215.5130	201.5128	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.50 Call	201	30.0168	28.6183	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.65 Call	201	11.0913	10.4263	0.0000	0.0000	0	0.00	
			<u>6,456</u>					<u>0.00</u>	<u>0.00</u>	<u>30 574.00</u>
		Total	23,441					0.00	0.00	2 565 459.00
										20 108 616 042.00

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Future										
Jun 2015	ZACA	Future	3,936	9.7823	9.7685	0.0000	0.0000	0	0.00	
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>30 412.00</u>
		Total	3,936					0.00	0.00	30 412.00
Future										
Jun 2015	ZAEU	Future	147,374	13.3823	13.3716	13.4562	13.4225	116	1,557,549.20	
Sep 2015	ZAEU	Future	25,926	13.6168	13.6053	13.6642	13.6642	100	1,366,420.00	
Dec 2015	ZAEU	Future	10,618	13.8474	13.8373	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	Future	3,000	14.1153	14.1041	0.0000	0.0000	0	0.00	
			<u>186,918</u>					<u>216.00</u>	<u>2,923,969.20</u>	<u>6 576 615.00</u>
Option										
Jun 2015	ZAEU	12.25 Put	27,000	0.2789	0.3975	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	2.7729	3.3471	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	146.2124	162.5182	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.78 Call	35,000	29.5745	34.8750	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	14.20 Call	27,000	4.8273	6.6095	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	0.0646	0.1183	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.26 Put	26,000	28.9060	30.3194	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	74.7784	77.4161	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	110.0709	113.4134	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	732.3770	725.0961	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	143.9360	144.9045	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	109.0216	110.3453	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	196.3376	197.4112	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	592.0125	598.8793	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	119.3536	121.3158	0.0000	0.0000	0	0.00	
			<u>199,679</u>					<u>0.00</u>	<u>0.00</u>	<u>3 144 992.00</u>
		Total	386,597					216.00	2,923,969.20	9 721 607.00
Future										
Jun 2015	ZAFR	Future	7,258	12.9689	12.9288	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	13.2284	13.1867	0.0000	0.0000	0	0.00	
			<u>8,865</u>					<u>0.00</u>	<u>0.00</u>	<u>441 562.00</u>
		Total	8,865					0.00	0.00	441 562.00
Future										
Jun 2015	ZAGB	Future	29,026	18.6723	18.5994	18.6997	18.6731	65	1,215,117.50	
Sep 2015	ZAGB	Future	3,980	18.9608	18.8856	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	Future	9,392	19.2429	19.1686	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	2,035	19.5677	19.4903	0.0000	0.0000	0	0.00	

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			44,433					65.00	1,215,117.50	4 818 645.00	71 342 879 305.60	
Option												
	Jun 2015	ZAGB	17.00 Put	17,000	0.3465	0.7470	0.0000	0.0000	0	0.00		
	Jun 2015	ZAGB	20.00 Call	17,000	3.5232	4.5576	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.00 Put	16,500	184.2431	204.9453	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	229.0448	253.5909	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	347.6445	380.9755	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	165.2077	158.0464	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	225.8692	243.7583	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	16,500	449.6577	435.9089	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	363.0723	352.8104	0.0000	0.0000	0	0.00		
				142,130					0.00	0.00	1 124 443.00	0.00
	Total			186,563					65.00	1,215,117.50	5 943 088.00	71 342 879 305.60
Future												
	Jun 2015	ZAJY	Future	11,732	0.0986	0.0983	0.0000	0.0000	0	0.00		
	Sep 2015	ZAJY	Future	7	0.1004	0.1001	0.0000	0.0000	0	0.00		
				11,739					0.00	0.00	657 337.00	6 724 946 913.60
	Total			11,739					0.00	0.00	657 337.00	6 724 946 913.60
Future												
	Jun 2015	ZAKS	Future	10	0.1251	0.1243	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1244	0.1236	0.0000	0.0000	0	0.00		
				1,880					0.00	0.00	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	22,300	0.0616	0.0612	0.0000	0.0000	0	0.00		
	Sep 2015	ZANN	Future	27,500	0.0579	0.0571	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	112,080	0.0564	0.0558	0.0000	0.0000	0	0.00		
				161,880					0.00	0.00	835 207.00	4 655 595 040.00
	Total			161,880					0.00	0.00	835 207.00	4 655 595 040.00
Future												
	Sep 2015	ZANZ	Future	500	8.7764	8.7319	0.0000	0.0000	0	0.00		
				500					0.00	0.00	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	718	12.2694	12.1923	12.3077	12.2175	166	203,876,820.00		
	Sep 2015	ZAUM	Future	318	12.4674	12.3883	12.4981	12.4416	38	47,390,550.00		

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Dec 2015	ZAUM	Future	24	12.6588	12.5799	0.0000	0.0000	0	0.00
Mar 2016	ZAUM	Future	31	12.8757	12.7945	12.8631	12.8631	5	6,431,550.00
			<u>1,091</u>					<u>209.00</u>	<u>257,698,920.00</u>
		Total	1,091					209.00	257,698,920.00
									95 106.00
									89 569 247 230.00
Future									
Jun 2015	ZAUS	Future	882,648	12.2694	12.1923	12.3156	12.2055	37,013	454,686,391.20
Sep 2015	ZAUS	Future	223,170	12.4674	12.3883	12.5006	12.4214	6,159	76,795,104.70
Dec 2015	ZAUS	Future	98,282	12.6588	12.5799	12.7000	12.6372	2,924	37,018,533.00
Mar 2016	ZAUS	Future	5,304	12.8757	12.7945	12.8740	12.8631	505	6,495,920.00
Jun 2016	ZAUS	Future	2,100	13.0860	13.0038	0.0000	0.0000	0	0.00
			<u>1,211,504</u>					<u>46,601.00</u>	<u>574,995,948.90</u>
									86 482 054.00
									845 612 549 316.00
Option									
Jun 2015	ZAUS	10.73 Put	22,850	0.0992	0.2175	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.75 Put	10,000	0.1055	0.2349	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.80 Put	9,100	0.1231	0.2851	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.98 Put	22,320	0.2203	0.5818	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.00 Put	55,000	0.2356	0.6303	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.35 Put	51,500	1.1247	1.8651	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	791.5052	715.2633	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	771.7210	695.4930	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	2.3210	3.1930	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	673.1966	597.0114	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	624.2696	549.4903	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	11.8665	18.8459	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	13.4788	21.5124	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	368.4348	308.7257	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	311.4758	258.5282	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	42.0758	66.2282	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	46.5353	72.8064	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	280.7505	232.1082	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	217.1981	179.0040	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	204.2145	168.4148	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.22 Call	10,000	162.2710	135.3097	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	123.7565	105.1993	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	87.4611	75.8083	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	60.6621	54.0098	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	291.2621	361.7098	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	48.3454	43.8847	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	41.4484	38.1609	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	36.8850	34.3438	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	7.9758	8.1886	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	13.00 Put	0	738.5758	815.8886	0.0000	0.0000	501	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.9849	3.1422	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	983.2072	1060.4501	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.0098	1.1723	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	0.8438	1.0438	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	8.8227	10.2499	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1877.0032	1799.4315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	21.0841	23.9858	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1489.3533	1413.2544	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	21.9533	24.9544	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1328.2208	1253.4637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	32.6957	37.8248	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	35.9925	41.6312	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	40.5019	46.8293	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	64.8837	74.7909	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	70.6648	81.3875	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	947.5089	880.4384	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	80.1089	92.1384	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	83.4740	95.9585	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	119.0520	136.1598	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	646.9396	595.2649	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	179.5396	206.9649	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	621.6221	571.6186	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	597.0202	548.6984	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	584.9859	537.5104	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	567.2680	521.0678	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	527.4877	484.2642	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	511.1014	469.1517	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	382.7056	353.1700	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	281.5083	261.5213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	762.6176	0.0000	0.0000	0.0000	501	0.00
Sep 2015	ZAUS	13.06 Call	18,946	216.7091	203.3247	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	214.6275	201.4374	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	208.5179	195.9023	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	157.4766	149.6116	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	94.3073	91.6573	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	74.9251	73.6238	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	67.2435	66.4394	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	61.4523	61.0032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1760.7213	1684.8742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	51.9213	54.9742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1714.2249	1638.6227	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	11.20 Call	39,422	1530.5806	1456.1488	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1351.3678	1280.7700	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	130.2473	142.5422	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	161.1417	176.5932	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	173.3883	190.0610	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	199.9010	219.1471	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	116,600	229.2224	255.1092	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.04 Call	1,312	863.5671	811.9253	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	827.9769	778.4080	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	799.3123	751.4799	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	442.0949	420.6576	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	414.0661	394.8284	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	388.1861	371.0023	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	334.2106	321.1077	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	322.3193	310.0687	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	198.1206	194.0861	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	157.3627	155.8589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	148.3287	147.3624	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	146.3593	145.5074	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	128.9281	133.9082	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	81.7179	85.0181	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	141.5865	151.1052	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	201.3112	215.9988	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	209.4787	224.8553	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	232.3438	249.6306	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	244.3798	262.6508	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	296.6125	319.0447	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	420.7188	409.3888	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	360.0848	352.5284	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	321.7726	316.6368	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	236.0497	240.1676	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	232.2879	238.9377	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	39.4231	41.2183	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	255.2398	265.8034	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	247.4866	239.7313	0.0000	0.0000	0	0.00		
			<u>1,685,261</u>					<u>1,002.00</u>	<u>0.00</u>	<u>17 213 265.00</u>	<u>0.00</u>
Total			2,896,765					47,603.00	574,995,948.90	103 695 319.00	845 612 549 316.00
Future											
Jun 2015	ZAZW	Future	16	1.6882	1.6616	0.0000	0.0000	0	0.00		
Sep 2015	ZAZW	Future	90	1.6422	1.6198	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>

<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>		
		Total	106				0.00	0.00	187.00	1 535 260.00

Grand Total		3,815,192					48,093.00	836 833 955.60	139,703,762	1,187,692,324,395.70
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