



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Sep 2015	CAGH	Future	24,000	197.9141	160.0000	0.0000	0.0000	18,980	3,036,800.00		
			<u>24,000</u>					<u>18,980.00</u>	<u>3,036,800.00</u>	<u>18 980.00</u>	<u>3 036 800.00</u>
		Total	24,000					18,980.00	3,036,800.00	18 980.00	3 036 800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	259.4055	240.7107	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	860.3055	892.2107	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	338.1420	316.0402	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	913.0420	942.6402	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	602.5864	572.9323	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	580.2565	551.5179	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1 000.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00	1 000.00	0.00
Option											
Jul 2015	DANZ	8.65 Call	0	531.1117	397.2776	0.0000	0.0000	10,000	0.00		
			<u>0</u>					<u>10,000.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>0.00</u>
		Total	0					10,000.00	0.00	20 000.00	0.00
Future											
Jun 2015	DAUS	Future	288	12.5826	12.3502	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,300	12.6152	12.3840	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,394	12.6173	12.3861	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	15,883	12.6260	12.3946	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	400	12.6391	12.4074	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,492	12.6544	12.4222	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,373	12.6697	12.4370	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.6894	12.4561	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	9	12.7491	12.5140	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.7536	12.5183	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>
Aug 2015	DAUS	Future	600	12.7625	12.5270	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.7849	12.5487	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.8252	12.5881	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.8925	12.6537	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.9552	12.7150	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.9844	12.7435	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.0146	12.7735	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.2036	12.9609	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.4193	13.1715	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	13.8160	13.5704	0.0000	0.0000	0	0.00
			<u>33,046</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 137 555.00</u>
									<u>31 012 765 679.90</u>

Option

Jun 2015	DAUS	12.01 Put	2,000	0.0398	8.7983	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.28 Put	3,000	6.0820	64.7125	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.32 Call	10,000	328.0807	0.0000	0.0000	0.0000	10,000	0.00
Jun 2015	DAUS	10.80 Put	300	0.1374	0.3912	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.5950	1.6560	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	271.0984	157.1138	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.4440	0.4808	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	10.3817	23.7187	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	13,000	85.9033	175.6539	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	226.0429	137.0376	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	369.6232	236.3674	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.7838	2.9446	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.2728	6.9672	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	290.6447	204.0553	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	199.7944	138.5429	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	480.3944	652.4429	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	9.3075	8.4016	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	494.1567	368.2487	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	249.0348	0.0000	0.0000	0.0000	3,600	0.00
Aug 2015	DAUS	13.11 Put	3,600	607.6348	0.0000	0.0000	0.0000	3,600	0.00
Aug 2015	DAUS	10.80 Put	300	5.4152	8.7614	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	11.9080	18.9898	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	294.7740	220.1661	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	28.0041	22.4526	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	10.8917	17.1322	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	21.5639	32.6984	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	34.4246	52.1761	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	298.2373	233.9127	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	160.8652	129.2084	0.0000	0.0000	0	0.00

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Sep 2015	DAUS	16.80 Call	300	49.7374	40.0244	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	17.8253	26.2370	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	31.9776	45.6385	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	304.8376	247.9277	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	69.7890	57.2118	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	24.5691	34.6842	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	41.3731	56.8474	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	309.2820	258.1093	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	75.9079	60.8356	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	29.9925	41.1291	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	48.7963	65.3478	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	309.7718	262.0772	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	79.1077	65.6748	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	129.8750	177.2373	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	718.7554	608.5208	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	664.3080	0.0000	0.0000	0.0000	3,600	0.00		
Jan 2016	DAUS	14.48 Call	250	329.7127	282.3449	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	108.4084	135.2704	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	246.2438	214.9695	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	139.6106	184.0848	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	330.1790	286.1025	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	150.7120	191.2033	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	336.0811	295.1569	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	156.4583	195.9155	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	337.0604	300.2370	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	165.4465	202.3503	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	342.7125	327.2453	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	257.3549	326.8306	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	427.8001	381.5847	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	174.7009	212.5620	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	376.4156	362.2152	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	184.2020	222.6921	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	405.7691	392.7926	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	193.6005	231.4517	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	433.3136	373.5652	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	201.3719	239.3048	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	398.1229	342.5589	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	206.4341	244.9356	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	368.8129	322.7126	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	209.8231	250.7952	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	345.1712	296.6562	0.0000	0.0000	0	0.00		
			<u>96,300</u>					<u>20,800.00</u>	<u>0.00</u>	<u>5 254 769.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			129,346					20,800.00	0.00	8 392 324.00	31 012 765 679.90	
Future												
	Jun 2015	EUUS	Future	806	1.1108	1.1277	1.1252	1.1252	310	3,488,120.00		
	Sep 2015	EUUS	Future	25,018	1.1123	1.1292	0.0000	0.0000	0	0.00		
			<u>25,824</u>					<u>310.00</u>	<u>3,488,120.00</u>	<u>72 202.00</u>	<u>845 511 940.00</u>	
Total			25,824					310.00	3,488,120.00	72 202.00	845 511 940.00	
Future												
	Jun 2015	ZAAD	Future	13,412	9.6036	9.4834	9.5989	9.5710	500	4,792,475.00		
	Sep 2015	ZAAD	Future	1,962	9.7117	9.5883	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	Future	41	9.8183	9.6919	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	1,000	9.9419	9.8142	0.0000	0.0000	0	0.00		
			<u>16,415</u>					<u>500.00</u>	<u>4,792,475.00</u>	<u>2 536 455.00</u>	<u>20 123 676 237.00</u>	
Option												
	Jun 2015	ZAAD	8.40 Put	201	0.0104	0.0158	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	8.65 Put	201	0.0120	0.0466	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.00 Put	5,451	0.3999	1.2796	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.15 Call	201	455.2301	338.3393	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.50 Call	201	134.2003	59.8741	0.0000	0.0000	0	0.00		
	Jun 2015	ZAAD	9.65 Call	201	47.7644	20.6443	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			22,871					500.00	4,792,475.00	2 567 029.00	20 123 676 237.00	
Future												
	Jun 2015	ZACA	Future	3,936	10.0880	9.9132	0.0000	0.0000	0	0.00		
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>30 412.00</u>	<u>237 164 332.50</u>	
Total			3,936					0.00	0.00	30 412.00	237 164 332.50	
Future												
	Jun 2015	ZAEU	Future	149,343	13.9819	13.9350	14.0000	13.9200	2,449	34,168,171.80		
	Sep 2015	ZAEU	Future	25,919	14.2300	14.1796	14.2157	14.2157	200	2,843,500.00		
	Dec 2015	ZAEU	Future	10,493	14.4727	14.4195	14.4317	14.4317	100	1,443,170.00		
	Mar 2016	ZAEU	Future	3,000	14.7509	14.6968	0.0000	0.0000	0	0.00		
			<u>188,755</u>					<u>2,749.00</u>	<u>38,454,841.80</u>	<u>6 583 893.00</u>	<u>82 800 057 961.00</u>	
Option												
	Jun 2015	ZAEU	12.25 Put	27,000	0.0003	0.0004	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	0.0001	0.0693	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	3.6069	7.7005	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	244.6185	219.2012	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	14.20 Call	27,000	41.8264	40.4734	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	0.2237	0.3250	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.26 Put	26,000	13.0474	14.8581	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	28.3487	32.3090	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	41.0892	48.0780	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.03 Call	1,539	1254.5396	1211.8306	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	305.0400	283.7549	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	228.3834	211.4330	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	97.5457	106.4087	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	317.6798	333.5032	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	190.9728	178.8273	0.0000	0.0000	0	0.00	
			199,679					0.00	0.00	3 144 992.00
		Total	388,434					2,749.00	38,454,841.80	9 728 885.00
										82 800 057 961.00
Future										
Jun 2015	ZAFR	Future	7,258	13.2946	13.2283	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	13.5608	13.4909	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	29,060	19.1858	18.9817	19.1899	19.0049	1,621	30,850,928.90	
Sep 2015	ZAGB	Future	4,949	19.4879	19.2773	19.4846	19.3265	770	14,965,805.00	
Dec 2015	ZAGB	Future	9,039	19.7804	19.5643	19.6334	19.6334	250	4,908,350.00	
Mar 2016	ZAGB	Future	1,035	20.1120	19.8936	19.9260	19.9260	1,000	19,926,000.00	
			44,083					3,641.00	70,651,083.90	4 828 194.00
										71 525 222 382.50
Option										
Jun 2015	ZAGB	17.00 Put	17,000	0.0008	0.0222	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	6.4643	4.0784	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	85.5963	126.2025	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	111.9530	161.3033	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	187.0138	255.1886	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	264.0806	228.2314	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	139.5766	178.1770	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	619.0826	555.3140	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	498.5385	448.3532	0.0000	0.0000	0	0.00	
			142,130					0.00	0.00	1 124 888.00
		Total	186,213					3,641.00	70,651,083.90	5 953 082.00
										71 525 222 382.50
Future										
Jun 2015	ZAJY	Future	11,732	0.1002	0.0993	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.1020	0.1010	0.0000	0.0000	0	0.00	

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			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	0.1306	0.1276	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,870	0.1299	0.1270	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	0.0632	0.0621	0.0000	0.0000	0	0.00		
	Sep 2015 ZANN	Future	27,500	0.0599	0.0589	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	112,080	0.0583	0.0574	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	8.9312	8.8578	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	524	12.5869	12.3565	12.6194	12.4226	97	120,697,350.00		
	Sep 2015 ZAUM	Future	571	12.7938	12.5574	12.8000	12.6099	41	51,837,450.00		
	Dec 2015 ZAUM	Future	34	12.9913	12.7504	12.8812	12.8215	19	24,391,210.00		
	Mar 2016 ZAUM	Future	31	13.2108	12.9679	0.0000	0.0000	0	0.00		
			1,160					157.00	196,926,010.00	91 422.00	90 617 548 870.00
		Total	1,160					157.00	196,926,010.00	95 945.00	90 617 548 870.00
Future											
	Jun 2015 ZAUS	Future	821,965	12.5869	12.3565	12.6254	12.3966	97,880	1,222,662,800.50		
	Sep 2015 ZAUS	Future	233,860	12.7938	12.5574	12.8265	12.5909	43,752	555,171,069.70		
	Dec 2015 ZAUS	Future	98,212	12.9913	12.7504	13.0200	12.8471	1,853	23,908,469.80		
	Mar 2016 ZAUS	Future	6,941	13.2108	12.9679	13.2507	13.0504	3,296	43,390,636.90		
	Jun 2016 ZAUS	Future	3,300	13.4278	13.1800	13.4286	13.4220	3,280	41,980,134.00		
			1,164,278					150,061.00	1,887,113,110.90	86 865 498.00	850 381 631 121.60
Option											
	Jun 2015 ZAUS	10.73 Put	22,850	0.0000	0.0001	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.75 Put	10,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.80 Put	9,100	0.0000	0.0004	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.98 Put	22,320	0.0000	0.0077	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	11.00 Put	55,000	0.0001	0.0104	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.35 Put	51,500	0.0237	0.2354	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	1106.9631	877.0726	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	1086.9733	857.1557	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	0.0733	0.6557	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	987.0547	757.7838	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	937.1243	708.2884	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	0.5835	4.2812	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	0.6749	4.9467	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	658.6168	438.5296	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	5,000	589.8417	375.2045	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	2.9417	18.7045	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	3.4356	21.1154	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	550.9039	340.2849	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	5,000	464.6673	266.0463	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	445.8458	250.5070	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.22 Call	10,000	381.3094	199.3547	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.25 Call	10,000	354.4247	179.1187	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	310.9029	147.8565	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.39 Call	10,000	237.6290	102.4515	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	229.9635	98.4312	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	159.6148	64.9025	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	72.7148	208.4025	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	123.5920	49.9200	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	102.4107	41.7202	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	89.9392	36.3910	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	14.3911	6.2035	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	4.3106	2.1947	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	1.4154	0.7366	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	1.1933	0.6176	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	4.9874	7.8504	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2199.2367	1965.9490	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	12.1038	18.8353	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1806.4127	1577.0145	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	12.6127	19.6145	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1641.6249	1414.9613	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	18.9326	29.2418	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	20.5102	31.6312	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	22.6555	34.8713	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	34.1630	56.4245	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	37.6642	61.6077	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1237.2640	1027.4957	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	11.60 Put	540	43.4640	70.0957	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	45.5517	73.1239	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	68.2365	105.3149	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	896.8608	715.1875	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	103.0608	157.7875	0.0000	0.0000	11,850	0.00
Sep 2015	ZAUS	12.04 Call	1,139	865.2250	688.5209	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	834.0950	662.5411	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	818.7228	649.8130	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	795.9165	631.0442	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	746.2069	588.7726	0.0000	0.0000	800	0.00
Sep 2015	ZAUS	12.23 Call	5,000	725.9007	571.3078	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	186.2073	274.6722	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	224.2838	0.0000	0.0000	0.0000	4,000	0.00
Sep 2015	ZAUS	12.50 Call	33,750	560.4523	431.4451	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	0	412.6206	318.0411	0.0000	0.0000	1,600	0.00
Sep 2015	ZAUS	12.90 Call	3,000	373.8566	287.7356	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,000	338.7090	260.4527	0.0000	0.0000	4,000	0.00
Sep 2015	ZAUS	13.00 Put	501	544.9090	703.0527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	319.2439	245.4209	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	316.1101	243.0088	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	306.9053	235.9234	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	201	721.0947	896.6188	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	228.9498	177.4417	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	133.0111	105.3792	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	103.5798	83.2069	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	91.9317	74.4176	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	83.1712	67.7922	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2076.4199	1848.6090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	35.1199	48.2090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2029.0095	1801.9755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1841.2037	1617.7198	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1656.8797	1437.7566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	86.7030	119.2719	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	106.2699	148.8788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	115.6254	160.6457	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	136.1255	186.1635	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	159.1261	214.4222	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.04 Call	1,312	1120.3554	936.9166	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	1076.0540	895.9457	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1039.8886	866.0707	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	4,000	353.6129	0.0000	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	13.00 Call	1,197	585.3011	486.2490	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.10 Call	13,241	548.4499	455.7163	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	514.1944	427.4415	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	441.6323	367.9240	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	425.4366	354.7642	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	4,000	385.6606	0.0000	0.0000	0.0000	8,000	0.00		
Dec 2015	ZAUS	14.37 Call	580	257.0367	217.4138	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	200.5733	171.8003	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	188.0227	161.6626	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	185.2849	159.4507	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	137.5153	133.4339	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	61.2275	78.1710	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	110.2137	136.5769	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	145.3370	188.2567	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	150.1279	196.1492	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	164.2510	218.2828	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	174.1291	229.9478	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	217.5926	280.6567	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	526.3814	454.3355	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	448.9369	388.9726	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	400.3532	347.1022	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	262.1899	242.7351	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	243.6658	235.7494	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	54.2944	44.3809	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	211.6501	248.2467	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	311.1867	265.9606	0.0000	0.0000	0	0.00		
			<u>1,727,861</u>					<u>34,250.00</u>	<u>0.00</u>	<u>17 304 222.00</u>	<u>0.00</u>
		Total	2,892,139					184,311.00	1,887,113,110.90	104 169 720.00	850 381 631 121.60
Future											
Jun 2015	ZAZW	Future	16	1.7338	1.7080	0.0000	0.0000	0	0.00		
Sep 2015	ZAZW	Future	90	1.6835	1.6583	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
		Grand Total	3,864,893					241,448.00	2 204 462 441.60	140,368,843	1,193,985,761,361.20