



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	95.8432	106.1529	0.0000	0.0000	0	0.00
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	24,000					0.00	0.00
									18 980.00
									3 036 800.00
									18 980.00
									3 036 800.00
Option									
Sep 2015	DAEU	14.85 Call	1,000	141.3267	172.7731	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	983.7267	860.7731	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	212.4005	248.2396	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1030.0005	910.4396	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	448.7514	501.5708	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	430.3490	481.0256	0.0000	0.0000	0	0.00
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00
									1 000.00
									0.00
									1 000.00
									0.00
Future									
Jun 2015	DAUS	Future	0	12.1909	12.2151	0.0000	0.0000	10,000	122,279,500.00
Jun 2015	DAUS	Future	1,300	12.1558	12.2151	0.0000	0.0000	0	0.00
Jun 2015	DAUS	Future	4,394	12.1580	12.2173	0.0000	0.0000	975	11,900,265.00
Jun 2015	DAUS	Future	15,883	12.1668	12.2260	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.1796	12.2389	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.1946	12.2540	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	3,096	12.2095	12.2692	0.0000	0.0000	1,227	15,031,549.50
Jul 2015	DAUS	Future	750	12.2289	12.2886	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	9	12.2869	12.3471	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.2913	12.3514	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.3000	12.3602	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.3218	12.3820	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.3611	12.4213	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.4268	12.4871	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.4882	12.5486	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>		
Dec 2015	DAUS	Future	276	12.5167	12.5772	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.5452	12.6057	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.7296	12.7902	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.9392	12.9990	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	13.3449	13.4007	0.0000	0.0000	0	0.00		
			<u>33,481</u>					<u>12,202.00</u>	<u>149,211,314.50</u>	<u>3 150 307.00</u>	<u>31 168 889 890.40</u>

Option

Jun 2015	DAUS	10.80 Put	300	0.0125	0.0007	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.0643	0.0506	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	14.3183	26.7607	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.1866	0.2670	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	2,000	26.3194	40.5963	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	23.7422	15.5869	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	227.5974	190.1851	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	21.5682	30.6490	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	73.0626	92.2318	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.5447	1.3025	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	5.0633	4.2865	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	81.8833	97.8223	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	48.5715	58.8290	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	789.6715	740.2290	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0247	0.0120	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	212.0822	239.9376	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	89.9634	104.4786	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	910.8634	865.1786	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	6.5911	5.8369	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	16.5061	14.9054	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	110.9998	128.0655	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	6.9994	9.5927	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	14.3219	13.2896	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	30.5388	27.6939	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	54.7963	50.2125	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	135.4385	153.2543	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	68.9315	79.1128	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	16.3488	19.0400	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	24.2802	23.0637	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	44.5812	41.7305	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	156.2356	173.4838	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	29.2705	33.8235	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	33.7009	31.7835	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	57.1583	53.6915	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.85 Call	250	171.2449	187.9833	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	17.45 Call	300	33.2095	37.7350	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	10.80 Put	300	41.8343	39.3029	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	11.15 Put	250	67.4688	63.4581	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	14.15 Call	250	180.8628	196.6391	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	17.87 Call	300	36.4231	42.5953	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	11.80 Put	250	199.6135	186.4236	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	12.97 Call	4,600	468.1309	497.1783	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	13.11 Call	3,600	429.0634	456.4605	0.0000	0.0000	0	0.00			
Jan 2016	DAUS	14.48 Call	250	202.7196	218.2905	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.60 Put	1,000	154.3954	141.5748	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	15.40 Call	1,000	163.4399	170.7918	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	11.80 Put	250	208.3542	193.5623	0.0000	0.0000	0	0.00			
Feb 2016	DAUS	14.84 Call	250	209.9583	225.0886	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	11.80 Put	250	215.9766	201.4963	0.0000	0.0000	0	0.00			
Mar 2016	DAUS	15.25 Call	250	221.3686	236.4444	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	11.80 Put	250	222.2462	208.1668	0.0000	0.0000	0	0.00			
Apr 2016	DAUS	15.66 Call	250	244.3376	252.6662	0.0000	0.0000	0	0.00			
May 2016	DAUS	11.80 Put	250	226.6228	214.0072	0.0000	0.0000	0	0.00			
May 2016	DAUS	16.13 Call	250	276.6689	287.2229	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	12.20 Put	1,000	366.1931	350.6470	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	15.45 Call	1,000	303.3022	318.5572	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	11.80 Put	250	228.7399	217.3857	0.0000	0.0000	0	0.00			
Jun 2016	DAUS	16.62 Call	250	312.0785	321.7234	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	11.80 Put	250	235.3520	224.1061	0.0000	0.0000	0	0.00			
Jul 2016	DAUS	17.13 Call	250	319.5379	342.2469	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	11.80 Put	250	240.8757	233.8872	0.0000	0.0000	0	0.00			
Aug 2016	DAUS	17.70 Call	250	293.4152	305.2734	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	11.80 Put	250	249.2145	244.4452	0.0000	0.0000	0	0.00			
Sep 2016	DAUS	18.25 Call	250	267.9044	290.5323	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	11.80 Put	250	257.7128	248.3421	0.0000	0.0000	0	0.00			
Oct 2016	DAUS	18.77 Call	250	254.8604	268.5554	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	11.80 Put	250	260.7250	253.6576	0.0000	0.0000	0	0.00			
Nov 2016	DAUS	19.40 Call	250	231.4697	244.3211	0.0000	0.0000	0	0.00			
			<u>80,300</u>					<u>0.00</u>	<u>0.00</u>	<u>5 264 769.00</u>	<u>0.00</u>	
	Total		113,781					12,202.00	149,211,314.50	8 415 076.00	31 168 889 890.40	
Future												
	Sep 2015	EUUS	Future	25,824	1.1345	1.1414	1.1362	1.1362	50	568,100.00		
				<u>25,824</u>					<u>50.00</u>	<u>568,100.00</u>	<u>75 520.00</u>	<u>882 970 889.00</u>
	Total		25,824					50.00	568,100.00	75 520.00	882 970 889.00	

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Future											
Sep 2015	ZAAD	Future	1,775	9.5238	9.6512	9.6076	9.6076	90	864,684.00		
Dec 2015	ZAAD	Future	8,678	9.6291	9.7574	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.7501	9.8791	0.0000	0.0000	0	0.00		
			<u>11,453</u>					<u>90.00</u>	<u>864,684.00</u>	<u>2 581 711.00</u>	<u>20 563 188 301.20</u>
		Total	11,453					90.00	864,684.00	2 612 285.00	20 563 188 301.20
Future											
Sep 2015	ZACA	Future	2,836	10.0266	10.1463	0.0000	0.0000	1,100	11,152,900.00		
			<u>2,836</u>					<u>1,100.00</u>	<u>11,152,900.00</u>	<u>39 385.00</u>	<u>328 378 481.30</u>
		Total	2,836					1,100.00	11,152,900.00	39 385.00	328 378 481.30
Future											
Sep 2015	ZAEU	Future	47,240	13.9888	14.1433	14.1121	14.0500	1,033	14,566,074.40		
Dec 2015	ZAEU	Future	34,824	14.2282	14.3848	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	3,000	14.4997	14.6582	0.0000	0.0000	0	0.00		
			<u>85,064</u>					<u>1,033.00</u>	<u>14,566,074.40</u>	<u>6 855 658.00</u>	<u>86 629 811 730.80</u>
Option											
Sep 2015	ZAEU	12.26 Put	26,000	8.7636	7.2238	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	22.4128	17.4226	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	36.8277	27.9341	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	46.6399	35.4847	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	167.8715	208.4657	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	118.7601	146.1695	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	99.2652	82.4326	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	357.7830	293.2376	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	122.8977	136.6873	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	495.3389	422.5750	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	523.1426	560.9669	0.0000	0.0000	0	0.00		
			<u>117,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3 169 231.00</u>	<u>0.00</u>
		Total	202,104					1,033.00	14,566,074.40	10 024 889.00	86 629 811 730.80
Future											
Sep 2015	ZAFR	Future	1,627	13.4081	13.5288	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.6728	13.7947	0.0000	0.0000	0	0.00		
			<u>8,815</u>					<u>0.00</u>	<u>0.00</u>	<u>462 708.00</u>	<u>4 334 505 025.50</u>
		Total	8,815					0.00	0.00	462 708.00	4 334 505 025.50
Future											
Sep 2015	ZAGB	Future	28,876	19.5730	19.6637	19.7408	19.5800	527	10,382,563.10		
Dec 2015	ZAGB	Future	11,258	19.8673	19.9592	0.0000	0.0000	0	0.00		

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	Mar 2016	ZAGB	Future	1,080	20.1967	20.2891	0.0000	0.0000	0	0.00		
				<u>41,214</u>					<u>527.00</u>	<u>10,382,563.10</u>	<u>4 920 849.00</u>	<u>73 318 452 773.70</u>
Option												
	Sep 2015	ZAGB	18.00 Put	16,500	60.7189	51.6702	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	77.1224	66.9219	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	125.0308	112.1860	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	211.1558	236.0607	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	102.9561	97.2960	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	578.8980	616.9860	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	452.8210	484.6196	0.0000	0.0000	0	0.00		
				<u>99,880</u>					<u>0.00</u>	<u>0.00</u>	<u>1 145 588.00</u>	<u>0.00</u>
	Total			141,094					527.00	10,382,563.10	6 066 437.00	73 318 452 773.70
Future												
	Sep 2015	ZAJY	Future	20	0.1006	0.1008	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1023	0.1026	0.0000	0.0000	0	0.00		
				<u>4,318</u>					<u>0.00</u>	<u>0.00</u>	<u>669 103.00</u>	<u>6 843 102 441.20</u>
	Total			4,318					0.00	0.00	669 103.00	6 843 102 441.20
Future												
	Sep 2015	ZAKS	Future	13	0.1232	0.1240	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1228	0.1230	0.0000	0.0000	0	0.00		
				<u>1,883</u>					<u>0.00</u>	<u>0.00</u>	<u>5 714.00</u>	<u>71 228 520.00</u>
	Total			1,883					0.00	0.00	5 714.00	71 228 520.00
Future												
	Sep 2015	ZANN	Future	27,500	0.0591	0.0593	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	86,700	0.0576	0.0579	0.0000	0.0000	0	0.00		
				<u>114,200</u>					<u>0.00</u>	<u>0.00</u>	<u>883 387.00</u>	<u>4 948 480 040.00</u>
	Total			114,200					0.00	0.00	883 387.00	4 948 480 040.00
Future												
	Sep 2015	ZAUM	Future	753	12.3305	12.3907	12.4594	12.3724	37	46,009,840.00		
	Dec 2015	ZAUM	Future	56	12.5232	12.5838	0.0000	0.0000	0	0.00		
	Mar 2016	ZAUM	Future	31	12.7364	12.7970	0.0000	0.0000	0	0.00		
				<u>840</u>					<u>37.00</u>	<u>46,009,840.00</u>	<u>92 978.00</u>	<u>92 578 704 300.00</u>
	Total			840					37.00	46,009,840.00	97 501.00	92 578 704 300.00
Future												
	Sep 2015	ZAUS	Future	582,627	12.3305	12.3907	12.4617	12.3400	23,486	291,766,008.60		
	Dec 2015	ZAUS	Future	130,205	12.5232	12.5838	12.6671	12.5398	121	1,527,319.00		

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Mar 2016	ZAUS	Future	6,776	12.7364	12.7970	12.7440	12.7433	29	369,568.60		
Jun 2016	ZAUS	Future	3,800	12.9485	13.0083	0.0000	0.0000	0	0.00		
			<u>723,408</u>					<u>23,636.00</u>	<u>293,662,896.20</u>	<u>89 160 220.00</u>	<u>879 154 031 317.30</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	6.0928	5.3881	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1737.1905	1796.6391	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	16.0314	14.6598	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1347.2728	1406.0567	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	16.7728	15.3567	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1185.8527	1243.5763	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	27.4483	24.7944	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	30.4744	27.5661	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	34.6585	31.4027	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	58.0004	52.8856	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	63.6811	58.1289	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	803.5618	857.4967	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	73.0618	66.7967	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	76.4295	69.9109	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	101.5429	93.1706	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	115.1743	103.6275	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	512.2724	556.7402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	181.7724	166.0402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	487.9799	531.5606	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	464.4970	507.1730	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	453.0573	495.2799	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	436.2770	477.8101	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	398.8763	438.7875	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	383.5968	422.8060	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	319.1640	296.5232	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	376.6985	349.7656	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	292.2792	0.0000	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.50 Call	33,750	271.2096	301.9906	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	233.4767	261.4320	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	198.5654	223.6806	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	164.9399	187.0846	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	146.3205	166.2751	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	815.8205	775.5751	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	136.5062	155.4341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	134.9464	153.7073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	130.3861	148.6605	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	123.1795	140.6707	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	1029.6274	985.4582	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	13.40 Call	8,775	93.5132	107.6003	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	51.3777	59.9529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	39.4440	46.2463	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	34.8693	40.9651	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	31.4833	37.0454	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1621.4408	1679.5508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	48.2408	45.7508	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1574.9537	1632.9007	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1391.5648	1448.7360	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1218.5298	1271.1583	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	134.6765	125.2224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	167.1118	156.6125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	180.0095	169.1207	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	207.9858	196.2997	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	246.3746	229.9769	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	711.7548	754.5380	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	684.2466	726.3290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	530.2141	504.8889	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	489.6400	524.5778	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	354.1120	382.1561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	329.1273	355.8690	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	306.3849	331.7217	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	259.6295	281.7779	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	249.3908	270.8228	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	224.5464	244.2015	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	145.5822	159.3492	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	113.3622	124.3061	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	106.3375	116.6409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	104.8124	114.9751	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	99.4141	104.0272	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	81.6289	74.3556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	148.6312	136.6110	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	212.2834	197.4209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	220.9929	205.7826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	245.3867	229.2307	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	258.2284	241.5937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	314.6782	295.3930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	347.9577	369.0920	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	293.6595	312.6518	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	260.1099	277.4787	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	191.5002	202.4238	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	188.6108	199.0262	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	20.23 Call	1,500	25.5168	28.9472	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	257.9282	251.3920	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	205.3489	217.1776	0.0000	0.0000	0	0.00		
			<u>1,300,488</u>					<u>10,000.00</u>	<u>0.00</u>	<u>17 351 633.00</u>	<u>0.00</u>
		Total	2,023,896					33,636.00	293,662,896.20	106 511 853.00	879 154 031 317.30
Future											
Sep 2015	ZAZW	Future	130	1.6003	1.6066	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>	<u>1 671 324.00</u>
		Total	130					0.00	0.00	203.00	1 671 324.00
Grand Total			2,681,174					48,675.00	526 418 372.20	143,285,691	1,231,794,268,062.00