



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-June-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Option</b>								
Jul 2015	DANZ	8.65 Call	10,000	278.7638	352.6515	0.0000	0	0.00
			<u>10,000</u>				<u>0</u>	<u>0.00</u>
		<b>Total</b>	<b>10,000</b>				<b>0.00</b>	<b>0.00</b>
								10 000.00
								0.00
								10 000.00
								0.00
<b>Future</b>								
Jun 2015	DAUS	Future	288	12.2423	12.2638	0.0000	0	0.00
Jun 2015	DAUS	Future	1,300	12.2749	12.2929	0.0000	0	0.00
Jun 2015	DAUS	Future	4,394	12.2769	12.2947	0.0000	0	0.00
Jun 2015	DAUS	Future	15,883	12.2851	12.3019	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.2973	12.3128	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.3118	12.3288	0.0000	0	0.00
Jul 2015	DAUS	Future	2,373	12.3263	12.3448	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.3449	12.3653	0.0000	0	0.00
Aug 2015	DAUS	Future	9	12.4024	12.4242	0.0000	9	112,092.30
Aug 2015	DAUS	Future	250	12.4066	12.4285	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.4152	12.4371	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.4368	12.4587	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.4758	12.4977	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.5408	12.5625	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.6014	12.6231	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.6301	12.6519	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.6599	12.6819	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.8457	12.8688	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.0559	13.0774	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.4569	13.4806	0.0000	0	0.00
			<u>33,046</u>				<u>9.00</u>	<u>112,092.30</u>
								3 125 555.00
								30 865 336 179.90
<b>Option</b>								
Jun 2015	DAUS	11.95 Call	10,000	286.0329	307.0509	0.0000	0	0.00
Jun 2015	DAUS	12.30 Call	10,000	26.2023	43.9664	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	0.1057	0.4076	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.45 Call	5,500	13.0110	21.0943	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	29.9595	30.9165	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.28 Put	3,000	133.2368	0.0000	0.0000	0.0000	6,000	0.00
Jun 2015	DAUS	10.80 Put	300	0.6839	0.6820	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	2.6841	2.6775	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	127.6776	133.1394	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.4641	0.4292	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	13,000	240.1685	0.0000	0.0000	0.0000	13,000	0.00
Jul 2015	DAUS	12.38 Call	5,500	194.5115	199.3808	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	4.0203	3.8900	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	10.3211	9.8328	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	171.1407	177.0032	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	8.8743	9.4362	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	471.3791	482.3820	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	10.6455	10.2520	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	23.0561	22.2224	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	188.7682	192.7336	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	19.1750	21.2187	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	19.2308	19.1218	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	36.6327	36.0672	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	62.1904	59.7600	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	205.1311	208.3740	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	114.2501	115.9279	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	33.3035	34.7866	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	28.7219	28.8993	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	49.9702	49.5274	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	219.9980	223.0970	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	50.0804	51.3981	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	37.2528	37.9660	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	61.0544	61.2053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	231.2142	234.2142	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	55.4967	56.9517	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	44.0266	44.6207	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	69.8533	70.1734	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	236.4361	238.9828	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	56.6429	58.7497	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	195.0158	188.9127	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	257.5711	259.3784	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	150.6261	146.0748	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	201.0291	202.3839	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	203.9694	196.7151	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Feb 2016	DAUS	14.84 Call	250	263.1220	264.6756	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	211.1705	205.1378	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	274.7645	275.4035	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	215.7609	210.8764	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	288.6705	288.1513	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	218.1788	214.7008	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	321.9774	319.8214	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	224.5138	221.5325	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	357.4025	353.7547	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	234.7542	233.8842	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	381.3587	376.9118	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	243.6702	242.5594	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	344.3426	348.2388	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	250.9101	247.6491	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	327.3711	321.6015	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	256.3845	253.0638	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	302.8603	296.6440	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	261.1065	259.5998	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	272.7888	274.2000	0.0000	0.0000	0	0.00
			<u>79,700</u>					<u>19,000.00</u>	<u>0.00</u>
<b>Total</b>			<b>112,746</b>					<b>19,009.00</b>	<b>112,092.30</b>
									<b>8 277 724.00</b>
									<b>30 865 336 179.90</b>
<b>Future</b>									
Jun 2015	EUUS	Future	770	1.1127	1.0907	1.0973	1.0973	1,342	14,723,753.00
Sep 2015	EUUS	Future	24,993	1.1141	1.0922	0.0000	0.0000	0	0.00
			<u>25,763</u>					<u>1,342.00</u>	<u>14,723,753.00</u>
<b>Total</b>			<b>25,763</b>					<b>1,342.00</b>	<b>14,723,753.00</b>
									<b>71 134.00</b>
									<b>833 431 935.00</b>
<b>Future</b>									
Jun 2015	ZAAD	Future	13,982	9.4861	9.3421	0.0000	0.0000	0	0.00
Sep 2015	ZAAD	Future	1,962	9.5894	9.4444	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	Future	41	9.6928	9.5475	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,000	9.8156	9.6702	0.0000	0.0000	0	0.00
			<u>16,985</u>					<u>0.00</u>	<u>0.00</u>
									<b>2 534 885.00</b>
									<b>20 108 616 042.00</b>
<b>Option</b>									
Jun 2015	ZAAD	8.40 Put	201	0.0262	0.0416	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	8.65 Put	201	0.0804	0.4217	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.00 Put	5,451	1.9686	7.9076	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.15 Call	201	342.9623	215.5130	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.50 Call	201	68.6104	30.0168	0.0000	0.0000	0	0.00
Jun 2015	ZAAD	9.65 Call	201	26.3026	11.0913	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			6,456					0.00	0.00	30 574.00	0.00
		<b>Total</b>	<b>23,441</b>					<b>0.00</b>	<b>0.00</b>	2 565 459.00	20 108 616 042.00
<b>Future</b>											
	Jun 2015 ZACA	Future	3,936	9.8428	9.7823	0.0000	0.0000	0	0.00		
			3,936					0.00	0.00	30 412.00	237 164 332.50
		<b>Total</b>	<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	30 412.00	237 164 332.50
<b>Future</b>											
	Jun 2015 ZAEU	Future	147,280	13.6285	13.3823	13.6345	13.4565	325	4,389,636.00		
	Sep 2015 ZAEU	Future	25,555	13.8659	13.6168	13.8500	13.7146	1,271	17,586,468.10		
	Dec 2015 ZAEU	Future	10,618	14.1012	13.8474	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	Future	3,000	14.3733	14.1153	0.0000	0.0000	0	0.00		
			186,453					1,596.00	21,976,104.10	6 578 211.00	82 720 765 967.40
<b>Option</b>											
	Jun 2015 ZAEU	12.25 Put	27,000	0.0427	0.2789	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	12.65 Put	200	0.6873	2.7729	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.40 Put	7,300	53.1514	146.2124	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.78 Call	35,000	77.3049	29.5745	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	14.20 Call	27,000	12.5730	4.8273	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	15.35 Call	7,300	0.1440	0.0646	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.26 Put	26,000	20.3912	28.9060	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.70 Put	7,900	49.4802	74.7784	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.90 Put	7,500	73.9870	110.0709	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	13.03 Call	1,539	930.6702	732.3770	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.60 Call	26,000	190.0895	143.9360	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.90 Call	7,500	142.6720	109.0216	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.05 Put	6,682	146.7481	196.3376	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.90 Put	6,076	459.7711	592.0125	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	16.50 Call	6,682	140.9377	119.3536	0.0000	0.0000	0	0.00		
			199,679					0.00	0.00	3 144 992.00	0.00
		<b>Total</b>	<b>386,132</b>					<b>1,596.00</b>	<b>21,976,104.10</b>	9 723 203.00	82 720 765 967.40
<b>Future</b>											
	Jun 2015 ZAFR	Future	7,258	13.1147	12.9689	0.0000	0.0000	0	0.00		
	Sep 2015 ZAFR	Future	1,607	13.3759	13.2284	0.0000	0.0000	0	0.00		
			8,865					0.00	0.00	441 562.00	4 046 312 615.50
		<b>Total</b>	<b>8,865</b>					<b>0.00</b>	<b>0.00</b>	441 562.00	4 046 312 615.50
<b>Future</b>											
	Jun 2015 ZAGB	Future	29,026	18.7680	18.6723	18.7599	18.6933	2,510	46,970,099.00		

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Sep 2015	ZAGB	Future	4,190	19.0571	18.9608	19.0970	18.9733	410	7,784,010.00	
Dec 2015	ZAGB	Future	9,392	19.3409	19.2429	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	2,035	19.6659	19.5677	0.0000	0.0000	0	0.00	
			<u>44,643</u>					<u>2,920.00</u>	<u>54,754,109.00</u>	<u>4 821 565.00</u>
<b>Option</b>										<u>71 397 633 414.60</u>
Jun 2015	ZAGB	17.00 Put	17,000	0.2105	0.3465	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	3.6865	3.5232	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	165.6027	184.2431	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	206.9603	229.0448	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	317.5731	347.6445	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	182.6873	165.2077	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	213.6985	225.8692	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	483.7997	449.6577	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	390.9234	363.0723	0.0000	0.0000	0	0.00	
			<u>142,130</u>					<u>0.00</u>	<u>0.00</u>	<u>1 124 443.00</u>
<b>Total</b>			<b>186,773</b>					<b>2,920.00</b>	<b>54,754,109.00</b>	<b>5 946 008.00</b>
										<b>71 397 633 414.60</b>
<b>Future</b>										
Jun 2015	ZAJY	Future	11,732	0.0987	0.0986	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.1004	0.1004	0.0000	0.0000	0	0.00	
			<u>11,739</u>					<u>0.00</u>	<u>0.00</u>	<u>657 337.00</u>
<b>Total</b>			<b>11,739</b>					<b>0.00</b>	<b>0.00</b>	<b>6 724 946 913.60</b>
<b>Future</b>										
Jun 2015	ZAKS	Future	10	0.1253	0.1251	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1246	0.1244	0.0000	0.0000	0	0.00	
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3 821.00</u>
<b>Total</b>			<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	<b>47 206 230.00</b>
<b>Future</b>										
Jun 2015	ZANN	Future	22,300	0.0615	0.0616	0.0000	0.0000	0	0.00	
Sep 2015	ZANN	Future	27,500	0.0579	0.0579	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	112,080	0.0563	0.0564	0.0000	0.0000	0	0.00	
			<u>161,880</u>					<u>0.00</u>	<u>0.00</u>	<u>835 207.00</u>
<b>Total</b>			<b>161,880</b>					<b>0.00</b>	<b>0.00</b>	<b>4 655 595 040.00</b>
<b>Future</b>										
Sep 2015	ZANZ	Future	500	8.8193	8.7764	0.0000	0.0000	0	0.00	
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>143 150.00</u>
<b>Total</b>			<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>1 093 934 690.00</b>

<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>	
<b>Future</b>										
Jun 2015	ZAUM	Future	707	12.2483	12.2694	12.3510	12.2419	71	87,271,650.00	
Sep 2015	ZAUM	Future	338	12.4455	12.4674	12.5069	12.4645	20	24,982,990.00	
Dec 2015	ZAUM	Future	24	12.6370	12.6588	0.0000	0.0000	0	0.00	
Mar 2016	ZAUM	Future	31	12.8527	12.8757	0.0000	0.0000	0	0.00	
			<u>1,100</u>					<u>91.00</u>	<u>112,254,640.00</u>	<u>90 674.00</u>
		<b>Total</b>	<b>1,100</b>					<b>91.00</b>	<b>112,254,640.00</b>	<b>95 197.00</b>
<b>Future</b>										
Jun 2015	ZAUS	Future	875,103	12.2483	12.2694	12.3700	12.2189	36,803	452,222,018.10	
Sep 2015	ZAUS	Future	219,758	12.4455	12.4674	12.5578	12.4267	8,060	100,432,331.10	
Dec 2015	ZAUS	Future	98,815	12.6370	12.6588	12.7492	12.6174	594	7,509,386.80	
Mar 2016	ZAUS	Future	5,304	12.8527	12.8757	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	Future	2,100	13.0644	13.0860	0.0000	0.0000	0	0.00	
			<u>1,201,080</u>					<u>45,457.00</u>	<u>560,163,736.00</u>	<u>86 527 511.00</u>
										<u>846 172 713 052.00</u>
<b>Option</b>										
Jun 2015	ZAUS	10.73 Put	22,850	0.0556	0.0992	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.75 Put	10,000	0.0601	0.1055	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.80 Put	9,100	0.0732	0.1231	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	10.98 Put	22,320	0.1525	0.2203	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.00 Put	55,000	0.1659	0.2356	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.35 Put	51,500	0.9211	1.1247	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.48 Call	1,600	770.1072	791.5052	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.50 Call	3,940	750.3069	771.7210	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.50 Put	1,750	2.0069	2.3210	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.60 Call	500	651.7010	673.1966	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.65 Call	800	602.7383	624.2696	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.78 Put	15,000	11.5233	11.8665	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.80 Put	1,000	13.1912	13.4788	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	11.93 Call	10,000	347.8639	368.4348	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.00 Call	11,000	291.7636	311.4758	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.00 Put	34,801	43.4636	42.0758	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.02 Put	7,000	48.2312	46.5353	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.04 Call	10,000	261.6831	280.7505	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.13 Call	15,000	199.9932	217.1981	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.15 Call	2,000	187.4957	204.2145	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.22 Call	10,000	147.4299	162.2710	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.30 Call	1,600	110.9797	123.7565	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.40 Call	125	77.0538	87.4611	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.50 Call	31,000	52.4532	60.6621	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.50 Put	300	304.1532	291.2621	0.0000	0.0000	0	0.00	
Jun 2015	ZAUS	12.56 Call	1,750	41.3210	48.3454	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	12.60 Call	125	35.1496	41.4484	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	31.0947	36.8850	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	6.3673	7.9758	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.3805	2.9849	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	1003.7816	983.2072	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	0.8196	1.0098	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	0.6879	0.8438	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	9.1174	8.8227	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1855.4277	1877.0032	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	21.8560	21.0841	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1468.2596	1489.3533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	22.7596	21.9533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1307.4775	1328.2208	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	33.9272	32.6957	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	37.4036	35.9925	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	42.1601	40.5019	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	67.8844	64.8837	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	73.9804	70.6648	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	929.4332	947.5089	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	83.9332	80.1089	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	87.4759	83.4740	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	124.8807	119.0520	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	633.3122	646.9396	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	187.8122	179.5396	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	608.5131	621.6221	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	584.4323	597.0202	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	572.6599	584.9859	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	555.3395	567.2680	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	516.4815	527.4877	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	500.4930	511.1014	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	375.3546	382.7056	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	276.4038	281.5083	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	780.5597	762.6176	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	213.0437	216.7091	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	211.0023	214.6275	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	205.0171	208.5179	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	154.9842	157.4766	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	92.9261	94.3073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	73.8361	74.9251	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	66.2644	67.2435	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	60.5531	61.4523	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1738.5106	1760.7213	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	ZAUS	10.95 Put	8,917	51.5106	51.9213	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1692.1018	1714.2249	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,422	1508.9232	1530.5806	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1330.3868	1351.3678	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	132.6748	130.2473	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	164.9314	161.1417	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	177.7172	173.3883	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	205.3904	199.9010	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	116,600	235.9674	229.2224	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.04 Call	1,312	848.9482	863.5671	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	814.0214	827.9769	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	785.9162	799.3123	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	436.4185	442.0949	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	408.8987	414.0661	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	383.4859	388.1861	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	330.3528	334.2106	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	318.6165	322.3193	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	195.9105	198.1206	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	155.5748	157.3627	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	146.6281	148.3287	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	144.6763	146.3593	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	126.9201	128.9281	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	83.5109	81.7179	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	145.7933	141.5865	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	207.9758	201.3112	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	216.4703	209.4787	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	240.2396	232.3438	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	252.7427	244.3798	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	306.9270	296.6125	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	418.4124	420.7188	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	358.3113	360.0848	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	320.2769	321.7726	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	234.8819	236.0497	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	230.7877	232.2879	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	39.2801	39.4231	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	258.2944	255.2398	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	251.6181	247.4866	0.0000	0.0000	0	0.00		
			<u>1,685,261</u>					<u>0.00</u>	<u>0.00</u>	<u>17 213 265.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,886,341</b>					<b>45,457.00</b>	<b>560,163,736.00</b>	<b>103 740 776.00</b>	<b>846 172 713 052.00</b>

**Future**

Jun 2015	ZAZW	Future	16	1.6924	1.6882	0.0000	0.0000	0	0.00
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<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	ZAZW	Future	90	1.6463	1.6422	0.0000	0	0.00
			<u>106</u>				<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>106</b>				<b>0.00</b>	<b>0.00</b>
<b>Grand Total</b>			<b>3,821,202</b>				<b>70,415.00</b>	<b>763 984 434.40</b>
								<b>139,494,177</b>
								<b>1,188,456,308,830.10</b>