



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Sep 2015	CAGH	Future	24,000	192.1106	197.9141	0.0000	0.0000	0	0.00	
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18980.00</u>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18980.00</b>
<b>Option</b>										
Sep 2015	DAEU	14.85 Call	1,000	296.0333	259.4055	0.0000	0.0000	0	0.00	
Sep 2015	DAEU	14.85 Put	1,000	756.0333	860.3055	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Call	1,000	378.4510	338.1420	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	811.7510	913.0420	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	657.8461	602.5864	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	633.3008	580.2565	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1000.00</b>
<b>Future</b>										
Jun 2015	DAUS	Future	288	12.5981	12.5826	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,300	12.6281	12.6152	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,394	12.6305	12.6173	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.6397	12.6260	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.6535	12.6391	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.6693	12.6544	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.6847	12.6697	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.7045	12.6894	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	9	12.7642	12.7491	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.7686	12.7536	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.7775	12.7625	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.7997	12.7849	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.8401	12.8252	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.9075	12.8925	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.9704	12.9552	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	12.9996	12.9844	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.0298	13.0146	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.2193	13.2036	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.4384	13.4193	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	13.8340	13.8160	0.0000	0.0000	0	0.00
			<u>33,046</u>					<u>0.00</u>	<u>0.00</u>
									<u>3137555.00</u>
									<u>31012765679.90</u>

Option

Jun 2015	DAUS	12.28 Put	3,000	2.1823	6.0820	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.32 Call	10,000	334.0445	328.0807	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.1257	0.1374	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.5267	0.5950	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	273.6193	271.0984	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.2666	0.4440	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	9.0816	10.3817	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	13,000	78.2855	85.9033	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	228.1325	226.0429	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	376.0984	369.6232	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.7498	1.7838	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.1049	4.2728	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	296.9739	290.6447	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	203.7321	199.7944	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	469.2321	480.3944	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	8.7204	9.3075	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	503.2055	494.1567	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	253.4042	249.0348	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	597.0042	607.6348	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	5.3507	5.4152	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	11.7040	11.9080	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	300.0289	294.7740	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	28.2493	28.0041	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	11.1541	10.8917	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	21.7915	21.5639	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	34.5115	34.4246	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	302.9762	298.2373	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	163.3647	160.8652	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	51.0507	49.7374	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	18.6934	17.8253	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	32.9863	31.9776	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	309.5849	304.8376	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	71.6467	69.7890	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	26.0941	24.5691	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	11.15 Put	250	43.1886	41.3731	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	313.9787	309.2820	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	77.8265	75.9079	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	32.0217	29.9925	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	51.4092	48.7963	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	313.5351	309.7718	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	81.7399	79.1077	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	131.3748	129.8750	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	726.3560	718.7554	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	670.8275	664.3080	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	331.8407	329.7127	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	110.1870	108.4084	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	247.0977	246.2438	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	142.3237	139.6106	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	331.2706	330.1790	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	151.3485	150.7120	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	337.0808	336.0811	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	158.1225	156.4583	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	338.7069	337.0604	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	164.9471	165.4465	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	345.4641	342.7125	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	252.9016	257.3549	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	431.2880	427.8001	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	174.8055	174.7009	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	376.0702	376.4156	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	183.8458	184.2020	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	405.3638	405.7691	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	191.9125	193.6005	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	436.8953	433.3136	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	199.2904	201.3719	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	400.8019	398.1229	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	204.8794	206.4341	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	380.0934	368.8129	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	207.3847	209.8231	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	346.5411	345.1712	0.0000	0.0000	0	0.00
			<u>94,300</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>127,346</b>					<b>0.00</b>	<b>0.00</b>
									<u>5254769.00</u>
									<u>31012765679.90</u>
<b>Future</b>									
Jun 2015	EUUS	Future	806	1.1205	1.1108	0.0000	0.0000	0	0.00
Sep 2015	EUUS	Future	25,018	1.1220	1.1123	0.0000	0.0000	0	0.00
			<u>25,824</u>					<u>0.00</u>	<u>0.00</u>
									<u>72202.00</u>
									<u>845511940.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>25,824</b>					<b>0.00</b>	<b>0.00</b>	72202.00	845511940.00
<b>Future</b>											
Jun 2015	ZAAD	Future	13,412	9.6177	9.6036	9.6203	9.6180	500	4,809,615.00		
Sep 2015	ZAAD	Future	1,962	9.7271	9.7117	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	41	9.8332	9.8183	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.9570	9.9419	0.0000	0.0000	0	0.00		
			<b>16,415</b>					<b>500.00</b>	<b>4,809,615.00</b>	<b>2536955.00</b>	<b>20128485852.00</b>
<b>Option</b>											
Jun 2015	ZAAD	8.40 Put	201	0.0147	0.0104	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	0.0210	0.0120	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	5,451	0.1673	0.3999	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	468.2531	455.2301	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	135.4297	134.2003	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	41.9381	47.7644	0.0000	0.0000	0	0.00		
			<b>6,456</b>					<b>0.00</b>	<b>0.00</b>	<b>30574.00</b>	<b>0.00</b>
<b>Total</b>			<b>22,871</b>					<b>500.00</b>	<b>4,809,615.00</b>	<b>2567529.00</b>	<b>20128485852.00</b>
<b>Future</b>											
Jun 2015	ZACA	Future	3,936	10.1190	10.0880	0.0000	0.0000	0	0.00		
			<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	<b>30412.00</b>	<b>237164332.50</b>
<b>Total</b>			<b>3,936</b>					<b>0.00</b>	<b>0.00</b>	<b>30412.00</b>	<b>237164332.50</b>
<b>Future</b>											
Jun 2015	ZAEU	Future	149,343	14.1188	13.9819	14.0295	14.0103	691	9,685,627.00		
Sep 2015	ZAEU	Future	26,286	14.3706	14.2300	14.3425	14.2719	733	10,460,320.50		
Dec 2015	ZAEU	Future	10,468	14.6154	14.4727	14.6398	14.6398	25	365,995.00		
Mar 2016	ZAEU	Future	3,000	14.8953	14.7509	0.0000	0.0000	0	0.00		
			<b>189,097</b>					<b>1,449.00</b>	<b>20,511,942.50</b>	<b>6585342.00</b>	<b>82820569903.50</b>
<b>Option</b>											
Jun 2015	ZAEU	12.25 Put	27,000	0.0000	0.0003	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	0.0057	0.0001	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	1.1402	3.6069	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	354.2182	244.6185	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	69.0909	41.8264	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	0.0930	0.2237	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.26 Put	26,000	11.0276	13.0474	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	24.1359	28.3487	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	34.1197	41.0892	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.03 Call	0	1385.4043	1254.5396	0.0000	0.0000	1,539	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	350.5196	305.0400	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	261.5907	228.3834	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	13.05 Put	6,682	87.8658	97.5457	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	269.4821	317.6798	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	205.9786	190.9728	0.0000	0.0000	0	0.00	
			<u>198,140</u>					<u>1,539.00</u>	<u>0.00</u>	<u>3146531.00</u>
	<b>Total</b>		<b>387,237</b>					<b>2,988.00</b>	<b>20,511,942.50</b>	<b>9731873.00</b>
										<b>82820569903.50</b>
<b>Future</b>										
Jun 2015	ZAFR	Future	7,258	13.4538	13.2946	0.0000	0.0000	0	0.00	
Sep 2015	ZAFR	Future	1,607	13.7246	13.5608	0.0000	0.0000	0	0.00	
			<u>8,865</u>					<u>0.00</u>	<u>0.00</u>	<u>441562.00</u>
	<b>Total</b>		<b>8,865</b>					<b>0.00</b>	<b>0.00</b>	<b>441562.00</b>
										<b>4046312615.50</b>
<b>Future</b>										
Jun 2015	ZAGB	Future	28,669	19.2443	19.1858	19.2831	19.1600	21,620	415,130,614.10	
Sep 2015	ZAGB	Future	24,391	19.5494	19.4879	19.5380	19.4507	19,865	387,310,899.60	
Dec 2015	ZAGB	Future	9,030	19.8427	19.7804	19.8000	19.8000	9	178,200.00	
Mar 2016	ZAGB	Future	1,035	20.1761	20.1120	0.0000	0.0000	0	0.00	
			<u>63,125</u>					<u>41,494.00</u>	<u>802,619,713.70</u>	<u>4869688.00</u>
										<u>72327842096.20</u>
<b>Option</b>										
Jun 2015	ZAGB	17.00 Put	17,000	0.0004	0.0008	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	17,000	6.7216	6.4643	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	83.5662	85.5963	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	109.7025	111.9530	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	184.1638	187.0138	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	289.5234	264.0806	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	139.5185	139.5766	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	656.4800	619.0826	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	530.2711	498.5385	0.0000	0.0000	0	0.00	
			<u>142,130</u>					<u>0.00</u>	<u>0.00</u>	<u>1124888.00</u>
	<b>Total</b>		<b>205,255</b>					<b>41,494.00</b>	<b>802,619,713.70</b>	<b>5994576.00</b>
										<b>72327842096.20</b>
<b>Future</b>										
Jun 2015	ZAJY	Future	11,732	0.1006	0.1002	0.0000	0.0000	0	0.00	
Sep 2015	ZAJY	Future	7	0.1023	0.1020	0.0000	0.0000	0	0.00	
			<u>11,739</u>					<u>0.00</u>	<u>0.00</u>	<u>657337.00</u>
	<b>Total</b>		<b>11,739</b>					<b>0.00</b>	<b>0.00</b>	<b>657337.00</b>
										<b>6724946913.60</b>
<b>Future</b>										
Jun 2015	ZAKS	Future	10	0.1291	0.1306	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1277	0.1299	0.0000	0.0000	0	0.00	
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3821.00</u>
										<u>47206230.00</u>

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<b>Total</b>			<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	<b>3821.00</b>	<b>47206230.00</b>
<b>Future</b>											
Jun 2015	ZANN	Future	22,300	0.0633	0.0632	0.0000	0.0000	0	0.00		
Sep 2015	ZANN	Future	27,500	0.0602	0.0599	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	112,080	0.0586	0.0583	0.0000	0.0000	0	0.00		
			<u>161,880</u>					<u>0.00</u>	<u>0.00</u>	<u>835207.00</u>	<u>4655595040.00</u>
<b>Total</b>			<b>161,880</b>					<b>0.00</b>	<b>0.00</b>	<b>835207.00</b>	<b>4655595040.00</b>
<b>Future</b>											
Sep 2015	ZANZ	Future	500	8.9844	8.9312	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>143150.00</u>	<u>1093934690.00</u>
<b>Total</b>			<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>163150.00</b>	<b>1093934690.00</b>
<b>Future</b>											
Jun 2015	ZAUM	Future	412	12.6001	12.5869	12.6126	12.5527	91	114,541,560.00		
Sep 2015	ZAUM	Future	526	12.8086	12.7938	12.8020	12.7676	268	342,378,910.00		
Dec 2015	ZAUM	Future	29	13.0065	12.9913	13.0031	13.0031	5	6,501,550.00		
Mar 2016	ZAUM	Future	31	13.2266	13.2108	0.0000	0.0000	0	0.00		
			<u>998</u>					<u>364.00</u>	<u>463,422,020.00</u>	<u>91786.00</u>	<u>91080970890.00</u>
<b>Total</b>			<b>998</b>					<b>364.00</b>	<b>463,422,020.00</b>	<b>96309.00</b>	<b>91080970890.00</b>
<b>Future</b>											
Jun 2015	ZAUS	Future	673,880	12.6001	12.5869	12.6282	12.5504	209,586	2,636,021,932.80		
Sep 2015	ZAUS	Future	308,601	12.8086	12.7938	12.8191	12.7555	201,462	2,574,742,476.00		
Dec 2015	ZAUS	Future	98,224	13.0065	12.9913	13.0099	12.9700	72	934,988.60		
Mar 2016	ZAUS	Future	6,956	13.2266	13.2108	13.2040	13.1831	130	1,714,713.00		
Jun 2016	ZAUS	Future	3,300	13.4472	13.4278	0.0000	0.0000	0	0.00		
			<u>1,090,961</u>					<u>411,250.00</u>	<u>5,213,414,110.40</u>	<u>87276748.00</u>	<u>855595045232.00</u>
<b>Option</b>											
Jun 2015	ZAUS	10.73 Put	22,850	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	0.0144	0.0237	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1120.1385	1106.9631	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1100.1448	1086.9733	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	0.0448	0.0733	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	1000.1956	987.0547	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	950.2396	937.1243	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	0.3725	0.5835	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	11.80 Put	1,000	0.4329	0.6749	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	671.2408	658.6168	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	5,000	602.0334	589.8417	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	1.9334	2.9417	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	2.2471	3.4356	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	562.7092	550.9039	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	5,000	475.1441	464.6673	0.0000	0.0000	249	0.00
Jun 2015	ZAUS	12.15 Call	2,000	455.9211	445.8458	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.22 Call	10,000	389.6114	381.3094	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.25 Call	10,000	361.7760	354.4247	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	316.4043	310.9029	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.39 Call	10,000	239.0321	237.6290	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	230.8627	229.9635	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	155.2966	159.6148	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	55.1966	72.7148	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	116.3774	123.5920	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	93.5819	102.4107	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	80.6134	89.9392	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	9.3425	14.3911	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.2373	4.3106	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	0.6960	1.4154	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	0.5879	1.1933	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	4.9753	4.9874	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2214.0213	2199.2367	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	12.0260	12.1038	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1821.1290	1806.4127	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	12.5290	12.6127	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1656.2804	1641.6249	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	18.7747	18.9326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	20.3323	20.5102	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	22.4492	22.6555	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	33.7951	34.1630	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	37.2128	37.6642	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1251.4692	1237.2640	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	42.8692	43.4640	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	44.9047	45.5517	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	67.0023	68.2365	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	909.5101	896.8608	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	100.9101	103.0608	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	877.6543	865.2250	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	846.2947	834.0950	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	830.8054	818.7228	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	12.13 Call	1,237	807.8143	795.9165	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	757.6258	746.2069	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	737.0996	725.9007	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	182.0760	186.2073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	219.3590	224.2838	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	569.5003	560.4523	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	379.7891	373.8566	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,000	344.0731	338.7090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	535.4731	544.9090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	324.2873	319.2439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	321.1032	316.1101	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	311.7444	306.9053	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	201	710.4136	721.0947	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	232.4345	228.9498	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	134.9705	133.0111	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	105.1158	103.5798	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	93.3105	91.9317	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	84.4324	83.1712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2093.8476	2076.4199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	37.3476	35.1199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2046.4869	2029.0095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1858.8463	1841.2037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1674.6091	1656.8797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	89.1983	86.7030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	108.5617	106.2699	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	117.7551	115.6254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	137.8521	136.1255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	160.3516	159.1261	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.04 Call	0	1136.5523	1120.3554	0.0000	0.0000	1,312	0.00
Dec 2015	ZAUS	12.10 Call	537	1091.8755	1076.0540	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1055.3742	1039.8886	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	4,000	350.7992	353.6129	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	594.1096	585.3011	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	556.7120	548.4499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	521.9259	514.1944	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	448.1496	441.6323	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	431.6655	425.4366	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	4,000	391.1731	385.6606	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	260.6993	257.0367	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	203.4348	200.5733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	190.7023	188.0227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	56,100	187.9263	185.2849	0.0000	0.0000	0	0.00



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Dec 2015	ZAUS	15.80 Call	53,000	139.5724	137.5153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	63.4867	61.2275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	111.8727	110.2137	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	146.2899	145.3370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	150.9718	150.1279	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	164.7586	164.2510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	174.3515	174.1291	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	216.5097	217.5926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	528.5786	526.3814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	450.3846	448.9369	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	401.3841	400.3532	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	262.4048	262.1899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	244.0988	243.6658	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	54.2912	54.2944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	208.9887	211.6501	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	311.9645	311.1867	0.0000	0.0000	0	0.00
			<u>1,726,549</u>					<u>1,561.00</u>	<u>0.00</u>
									<u>17305783.00</u>
									<u>0.00</u>
		<b>Total</b>	<b>2,817,510</b>					<b>412,811.00</b>	<b>5,213,414,110.40</b>
									104582531.00
									855595045232.00
<b>Future</b>									
Jun 2015	ZAZW	Future	16	1.7361	1.7338	0.0000	0.0000	0	0.00
Sep 2015	ZAZW	Future	90	1.6861	1.6835	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>
		<b>Total</b>	<b>106</b>					<b>0.00</b>	<b>0.00</b>
									187.00
									1535260.00
		<b>Grand Total</b>	<b>3,805,947</b>					<b>458,157.00</b>	<b>6504777401.60</b>
									<b>140,827,000</b>
									<b>1,200,490,538,762.80</b>