



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-June-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Jul 2015	DANZ	8.65 Call	10,000	268.7268	278.7638	0.0000	0	0.00
			<u>10,000</u>				<u>0.00</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	0	12.2947	12.2342	0.0000	10,000	122,798,500.00
Jun 2015	DAUS	Future	288	12.2912	12.2423	0.0000	0	0.00
Jun 2015	DAUS	Future	1,300	12.3247	12.2749	0.0000	0	0.00
Jun 2015	DAUS	Future	4,394	12.3268	12.2769	0.0000	0	0.00
Jun 2015	DAUS	Future	15,883	12.3352	12.2851	0.0000	2,000	24,631,000.00
Jul 2015	DAUS	Future	400	12.3479	12.2973	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.3626	12.3118	0.0000	0	0.00
Jul 2015	DAUS	Future	2,373	12.3772	12.3263	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.3961	12.3449	0.0000	0	0.00
Aug 2015	DAUS	Future	9	12.4536	12.4024	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.4579	12.4066	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.4664	12.4152	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.4879	12.4368	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.5271	12.4758	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.5924	12.5408	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.6533	12.6014	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.6817	12.6301	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.7116	12.6599	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.8980	12.8457	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.1092	13.0559	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.5072	13.4569	0.0000	0	0.00
			<u>33,046</u>				<u>12,000.00</u>	<u>147,429,500.00</u>
								3 137 555.00
								31 012 765 679.90
Option								
Jun 2015	DAUS	11.60 Put	5,500	0.0084	0.1057	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	12.45 Call	5,500	5.8244	13.0110	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.01 Put	2,000	15.4055	29.9595	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.28 Put	3,000	93.5958	133.2368	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.4524	0.6839	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	1.9330	2.6841	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	137.8011	127.6776	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.4640	0.4641	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	32.5284	0.0000	0.0000	0.0000	11,000	0.00
Jul 2015	DAUS	12.33 Put	13,000	206.7123	240.1685	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	121.4962	0.0000	0.0000	0.0000	11,000	0.00
Jul 2015	DAUS	12.38 Call	5,500	209.6625	194.5115	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	3.2714	4.0203	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	7.9500	10.3211	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	180.9984	171.1407	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	8.3839	8.8743	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.17 Call	8,000	500.1428	471.3791	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	8.7176	10.6455	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	19.2918	23.0561	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	199.6403	188.7682	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	19.1056	19.1750	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	15.8842	19.2308	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	31.7968	36.6327	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	53.4991	62.1904	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	214.9369	205.1311	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	117.5649	114.2501	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	32.2259	33.3035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	23.8613	28.7219	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	43.5758	49.9702	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	229.0134	219.9980	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	49.9756	50.0804	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	31.3211	37.2528	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	53.7099	61.0544	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	239.2026	231.2142	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	52.2220	55.4967	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	37.1072	44.0266	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	61.4905	69.8533	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	243.4667	236.4361	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	54.9324	56.6429	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	179.9947	195.0158	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	263.9805	257.5711	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	134.9008	150.6261	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	201.0350	201.0291	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2016	DAUS	11.80 Put	250	186.5819	203.9694	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	268.7596	263.1220	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	192.7156	211.1705	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	279.0402	274.7645	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	196.7231	215.7609	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	288.3931	288.6705	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	200.0011	218.1788	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	323.1243	321.9774	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	209.4225	224.5138	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	350.5677	357.4025	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	219.8879	234.7542	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	381.8851	381.3587	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	229.0953	243.6702	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	354.1787	344.3426	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	236.7420	250.9101	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	331.2050	327.3711	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	243.0097	256.3845	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	303.7799	302.8603	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	248.0124	261.1065	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	282.4916	272.7888	0.0000	0.0000	0	0.00		
			<u>70,700</u>					<u>22,000.00</u>	<u>0.00</u>	<u>5 174 169.00</u>	<u>0.00</u>
Total			103,746					34,000.00	147,429,500.00	8 311 724.00	31 012 765 679.90
Future											
Jun 2015	EUUS	Future	766	1.1269	1.1127	1.1130	1.1110	8	88,960.00		
Sep 2015	EUUS	Future	25,018	1.1283	1.1141	1.1184	1.1184	50	558,975.00		
			<u>25,784</u>					<u>58.00</u>	<u>647,935.00</u>	<u>71 192.00</u>	<u>834 079 870.00</u>
Total			25,784					58.00	647,935.00	71 192.00	834 079 870.00
Future											
Jun 2015	ZAAD	Future	13,912	9.5938	9.4861	9.5935	9.5457	570	5,444,470.00		
Sep 2015	ZAAD	Future	1,962	9.6993	9.5894	9.6474	9.6456	500	4,823,250.00		
Dec 2015	ZAAD	Future	41	9.8034	9.6928	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,000	9.9267	9.8156	0.0000	0.0000	0	0.00		
			<u>16,915</u>					<u>1,070.00</u>	<u>10,267,720.00</u>	<u>2 535 955.00</u>	<u>20 118 883 762.00</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	0.0001	0.0262	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	0.0247	0.0804	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	5,451	0.7177	1.9686	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	446.4892	342.9623	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	133.2452	68.6104	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	50.7473	26.3026	0.0000	0.0000	0	0.00		

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			6,456					0.00	0.00	30 574.00	0.00
		Total	23,371					1,070.00	10,267,720.00	2 566 529.00	20 118 883 762.00
Future											
	Jun 2015 ZACA	Future	3,936	9.8787	9.8428	0.0000	0.0000	0	0.00		
			3,936					0.00	0.00	30 412.00	237 164 332.50
		Total	3,936					0.00	0.00	30 412.00	237 164 332.50
Future											
	Jun 2015 ZAEU	Future	147,313	13.8576	13.6285	13.8520	13.6500	202	2,778,091.40		
	Sep 2015 ZAEU	Future	25,675	14.1002	13.8659	14.0457	13.8916	250	3,510,154.00		
	Dec 2015 ZAEU	Future	10,593	14.3390	14.1012	14.3464	14.3464	25	358,660.00		
	Mar 2016 ZAEU	Future	3,000	14.6150	14.3733	0.0000	0.0000	0	0.00		
			186,581					477.00	6,646,905.40	6 578 688.00	82 727 412 872.80
Option											
	Jun 2015 ZAEU	12.25 Put	27,000	0.0028	0.0427	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	12.65 Put	200	0.1455	0.6873	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.40 Put	7,300	14.3558	53.1514	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.78 Call	35,000	170.6489	77.3049	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	14.20 Call	27,000	30.1380	12.5730	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	15.35 Call	7,300	0.2641	0.1440	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.26 Put	26,000	13.8490	20.3912	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.70 Put	7,900	30.6329	49.4802	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.90 Put	7,500	47.7667	73.9870	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	13.03 Call	1,539	1132.9198	930.6702	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.60 Call	26,000	248.5777	190.0895	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.90 Call	7,500	184.2172	142.6720	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.05 Put	6,682	106.7738	146.7481	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.90 Put	6,076	351.1207	459.7711	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	16.50 Call	6,682	163.1827	140.9377	0.0000	0.0000	0	0.00		
			199,679					0.00	0.00	3 144 992.00	0.00
		Total	386,260					477.00	6,646,905.40	9 723 680.00	82 727 412 872.80
Future											
	Jun 2015 ZAFR	Future	7,258	13.1471	13.1147	0.0000	0.0000	0	0.00		
	Sep 2015 ZAFR	Future	1,607	13.4095	13.3759	0.0000	0.0000	0	0.00		
			8,865					0.00	0.00	441 562.00	4 046 312 615.50
		Total	8,865					0.00	0.00	441 562.00	4 046 312 615.50
Future											
	Jun 2015 ZAGB	Future	29,028	18.8509	18.7680	18.8500	18.7201	538	10,130,415.00		

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Sep 2015	ZAGB	Future	4,196	19.1435	19.0571	19.1150	19.0310	816	15,552,528.00
Dec 2015	ZAGB	Future	9,392	19.4282	19.3409	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	Future	2,035	19.7549	19.6659	0.0000	0.0000	0	0.00
			<u>44,651</u>					<u>1,354.00</u>	<u>25,682,943.00</u>
									<u>4 822 919.00</u>
									<u>71 423 316 357.60</u>
Option									
Jun 2015	ZAGB	17.00 Put	17,000	0.0889	0.2105	0.0000	0.0000	0	0.00
Jun 2015	ZAGB	20.00 Call	17,000	3.2636	3.6865	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.00 Put	16,500	139.6058	165.6027	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	176.6119	206.9603	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	278.0379	317.5731	317.5731	317.5731	206	0.00
Sep 2015	ZAGB	20.50 Call	20,000	189.8256	182.6873	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	187.1830	213.6985	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	16,500	496.3104	483.7997	483.7997	483.7997	115	0.00
Dec 2015	ZAGB	20.77 Call	18,900	399.6150	390.9234	390.9234	390.9234	124	0.00
			<u>142,130</u>					<u>445.00</u>	<u>0.00</u>
									<u>1 124 888.00</u>
									<u>0.00</u>
		Total	186,781					1,799.00	25,682,943.00
									5 947 807.00
									71 423 316 357.60
Future									
Jun 2015	ZAJY	Future	11,732	0.0991	0.0987	0.0000	0.0000	0	0.00
Sep 2015	ZAJY	Future	7	0.1008	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>
									<u>6 724 946 913.60</u>
		Total	11,739					0.00	0.00
									657 337.00
									6 724 946 913.60
Future									
Jun 2015	ZAKS	Future	10	0.1267	0.1253	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1261	0.1246	0.0000	0.0000	0	0.00
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>
									<u>3 821.00</u>
									<u>47 206 230.00</u>
		Total	1,880					0.00	0.00
									3 821.00
									47 206 230.00
Future									
Jun 2015	ZANN	Future	22,300	0.0617	0.0615	0.0000	0.0000	0	0.00
Sep 2015	ZANN	Future	27,500	0.0585	0.0579	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	112,080	0.0569	0.0563	0.0000	0.0000	0	0.00
			<u>161,880</u>					<u>0.00</u>	<u>0.00</u>
									<u>835 207.00</u>
									<u>4 655 595 040.00</u>
		Total	161,880					0.00	0.00
									835 207.00
									4 655 595 040.00
Future									
Sep 2015	ZANZ	Future	500	8.8817	8.8193	0.0000	0.0000	0	0.00
			<u>500</u>					<u>0.00</u>	<u>0.00</u>
									<u>143 150.00</u>
									<u>1 093 934 690.00</u>
		Total	500					0.00	0.00
									163 150.00
									1 093 934 690.00

<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>
Future									
Jun 2015	ZAUM	Future	712	12.2973	12.2483	12.3306	12.2340	88	108,166,350.00
Sep 2015	ZAUM	Future	342	12.4966	12.4455	12.5230	12.4816	29	36,237,340.00
Dec 2015	ZAUM	Future	24	12.6886	12.6370	0.0000	0.0000	0	0.00
Mar 2016	ZAUM	Future	31	12.9051	12.8527	0.0000	0.0000	0	0.00
			<u>1,109</u>					<u>117.00</u>	<u>144,403,690.00</u>
		Total	1,109					117.00	144,403,690.00
									<u>90 791.00</u>
									<u>89 825 905 560.00</u>
Future									
Jun 2015	ZAUS	Future	815,897	12.2973	12.2483	12.3381	12.2400	112,740	1,384,958,081.40
Sep 2015	ZAUS	Future	218,458	12.4966	12.4455	12.5260	12.4324	5,389	67,284,919.00
Dec 2015	ZAUS	Future	98,799	12.6886	12.6370	12.7000	12.6900	16	203,100.00
Mar 2016	ZAUS	Future	5,304	12.9051	12.8527	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	2,100	13.1176	13.0644	0.0000	0.0000	0	0.00
			<u>1,140,558</u>					<u>118,145.00</u>	<u>1,452,446,100.40</u>
									<u>86 645 656.00</u>
									<u>847 625 159 152.40</u>
Option									
Jun 2015	ZAUS	10.73 Put	22,850	0.0285	0.0556	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.75 Put	10,000	0.0296	0.0601	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.80 Put	9,100	0.0326	0.0732	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	10.98 Put	22,320	0.0476	0.1525	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.00 Put	55,000	0.0498	0.1659	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.35 Put	51,500	0.3990	0.9211	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.48 Call	1,600	818.2281	770.1072	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Call	3,940	798.3559	750.3069	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.50 Put	1,750	1.0559	2.0069	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.60 Call	500	699.3029	651.7010	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.65 Call	800	650.0485	602.7383	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	6.8625	11.5233	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	7.9220	13.1912	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	386.1814	347.8639	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	11,000	326.0898	291.7636	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	28.7898	43.4636	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	32.2898	48.2312	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	293.4231	261.6831	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	15,000	225.3137	199.9932	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	211.3179	187.4957	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.22 Call	10,000	165.9723	147.4299	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	121.5614	110.9797	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	82.7790	77.0538	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	54.9566	52.4532	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Put	300	257.6566	304.1532	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	42.5496	41.3210	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	35.7497	35.1496	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	31.3216	31.0947	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	5.7481	6.3673	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	2.0902	2.3805	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.25 Put	201	954.5239	1003.7816	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	0.7149	0.8196	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	51,500	0.6006	0.6879	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	7.4982	9.1174	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1904.7865	1855.4277	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	18.4651	21.8560	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1515.8522	1468.2596	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	19.2522	22.7596	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1353.9304	1307.4775	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	29.0480	33.9272	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	31.4950	37.4036	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	35.6153	42.1601	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	59.2760	67.8844	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	64.9540	73.9804	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	970.8660	929.4332	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	74.2660	83.9332	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	77.5928	87.4759	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	112.9775	124.8807	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	666.7140	633.3122	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	27,000	170.1140	187.8122	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	641.1004	608.5131	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	616.2066	584.4323	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	604.0286	572.6599	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	586.1004	555.3395	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	840	545.8422	516.4815	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	529.2570	500.4930	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	397.5420	375.3546	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	1,600	292.4377	276.4038	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	742.1237	780.5597	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	224.7545	213.0437	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	222.5130	211.0023	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	215.9362	205.0171	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	161.9601	154.9842	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	95.4050	92.9261	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	75.0004	73.8361	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	66.9359	66.2644	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	60.8653	60.5531	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1782.1048	1738.5106	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	10.95 Put	8,917	43.5048	51.5106	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1735.3886	1692.1018	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,422	1550.9184	1508.9232	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1372.8028	1330.3868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	120.8464	132.6748	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	151.1544	164.9314	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	163.2169	177.7172	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	189.3937	205.3904	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	116,600	221.7495	235.9674	235.9674	235.9674	506	0.00		
Dec 2015	ZAUS	12.04 Call	1,312	885.5674	848.9482	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	849.4843	814.0214	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	820.4075	785.9162	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	455.8528	436.4185	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	426.7892	408.8987	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	399.9184	383.4859	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	343.6909	330.3528	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,987	331.2407	318.6165	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	200.7849	195.9105	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	158.0791	155.5748	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	148.6152	146.6281	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	146.5523	144.6763	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	129.6778	126.9201	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	72.5428	83.5109	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	132.2416	145.7933	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	189.9152	207.9758	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	198.2832	216.4703	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	221.7617	240.2396	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	234.1469	252.7427	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	288.0177	306.9270	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	430.4329	418.4124	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	367.6714	358.3113	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	327.6702	320.2769	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	230.9374	234.8819	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	224.1530	230.7877	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	37.8451	39.2801	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	245.8297	258.2944	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	258.2613	251.6181	0.0000	0.0000	0	0.00		
			<u>1,685,261</u>					<u>506.00</u>	<u>0.00</u>	<u>17 213 771.00</u>	<u>0.00</u>
		Total	2,825,819					118,651.00	1,452,446,100.40	103 859 427.00	847 625 159 152.40

Future

Jun 2015	ZAZW	Future	16	1.7001	1.6924	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	1.6462	1.6463	0.0000	0.0000	0	0.00
			<u>106</u>					<u>0.00</u>	<u>0.00</u>
		Total	106					0.00	0.00
								<u>187.00</u>	<u>1 535 260.00</u>
								187.00	1 535 260.00

Grand Total		3,751,776					156,172.00	1 787 524 793.80	139,650,349	1,190,243,833,623.90
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