



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	107.6338	87.6426	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	93.9674	83.5926	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1093.6674	1186.0926	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	155.7159	142.5300	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1131.5159	1222.8300	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	375.4028	351.7280	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	359.1449	336.8799	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	12.1886	12.0910	0.0000	0.0000	4,394	53,553,751.00
Jun 2015	DAUS	Future	15,883	12.2274	12.0871	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	400	12.2365	12.0979	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.2512	12.1128	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	3,096	12.2666	12.1280	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.2864	12.1476	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.3165	12.1771	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.3444	12.2045	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.3486	12.2087	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.3572	12.2171	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.3785	12.2381	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.4168	12.2758	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.4836	12.3411	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.5462	12.4020	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.5753	12.4303	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	250	12.6043	12.4586	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.7848	12.6369	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.9913	12.8401	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	13.3899	13.2413	0.0000	0.0000	0	0.00		
			<u>28,579</u>					<u>4,394.00</u>	<u>53,553,751.00</u>	<u>3 157 610.00</u>	<u>31 257 831 129.00</u>

Option

Jun 2015	DAUS	12.45 Call	2,000	1.5432	4.0610	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	3.8943	15.3098	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	142.0413	261.9235	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	6.4847	3.8073	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	50.6580	29.0534	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	159.7521	91.2551	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.5178	0.8751	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	2.1833	3.7608	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	66.8978	49.3431	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	35.6671	27.6214	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	719.2671	850.0214	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.2271	0.0170	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	202.6116	160.5926	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	77.0247	63.0645	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	840.5247	966.4645	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	3.2805	4.7102	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	8.5516	13.3189	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	97.5007	79.3088	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	4.3206	3.4248	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	8.6502	12.7279	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	18.8967	28.8803	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	36.6280	53.1917	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	123.1876	107.1164	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	58.8787	53.2968	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	11.7789	11.5593	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	15.9048	22.6107	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	31.3342	43.6445	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	144.4192	129.6134	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	23.8175	22.2218	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	23.8335	32.4578	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	42.5946	55.7393	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	159.3668	146.0937	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	27.8632	25.5489	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	31.2798	41.1602	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	52.3356	66.6558	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	14.15 Call	250	168.6805	157.2715	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	32.6146	30.2670	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	167.0232	207.6617	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	462.8195	418.8729	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	422.2847	382.9300	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	191.4642	179.0933	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	127.0143	161.5944	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	150.1138	150.4450	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	175.8780	217.7269	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	198.9340	187.0541	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	183.7604	227.7528	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	209.7566	198.6092	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	189.7547	235.4564	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	225.6185	228.2987	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	194.8716	243.1637	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	258.8963	265.2915	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	327.4454	387.3293	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	289.7757	282.2292	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	195.9993	246.6679	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	294.0237	300.5679	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	203.4068	253.9532	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	314.4852	295.0347	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	213.7983	259.9421	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	279.8884	264.4150	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	225.0915	264.4071	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	266.5425	243.1227	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	229.6707	269.5809	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	246.1617	227.9194	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	235.7576	275.4113	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	223.6991	206.1139	0.0000	0.0000	0	0.00
			<u>94,200</u>					<i>0.00</i>	<i>0.00</i>
			Total	122,779				4,394.00	53,553,751.00
								8 437 379.00	31 257 831 129.00
Future									
Sep 2015	EUUS	Future	25,980	1.1167	1.1211	1.1234	1.1234	300	3,370,200.00
			<u>25,980</u>					<i>300.00</i>	<i>3,370,200.00</i>
			Total	25,980				300.00	3,370,200.00
								76 168.00	890 249 263.00
Future									
Sep 2015	ZAAD	Future	1,775	9.4264	9.4429	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	Future	8,693	9.5308	9.5456	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,000	9.6457	9.6609	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			11,468					0.00	0.00	2 584 226.00	20 587 111 072.70
		Total	11,468					0.00	0.00	2 614 800.00	20 587 111 072.70
Future											
	Sep 2015 ZACA	Future	2,836	9.9933	9.9058	0.0000	0.0000	0	0.00		
			2,836					0.00	0.00	39 385.00	328 378 481.30
		Total	2,836					0.00	0.00	39 385.00	328 378 481.30
Future											
	Sep 2015 ZAEU	Future	42,861	13.8322	13.7296	13.8522	13.7800	2,579	35,679,102.60		
	Dec 2015 ZAEU	Future	34,888	14.0705	13.9634	14.0437	14.0264	81	1,137,193.70		
	Mar 2016 ZAEU	Future	3,000	14.3347	14.2251	0.0000	0.0000	0	0.00		
			80,749					2,660.00	36,816,296.30	6 872 527.00	86 864 964 523.00
Option											
	Sep 2015 ZAEU	12.26 Put	26,000	8.4040	9.7454	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.70 Put	7,900	25.0502	31.1195	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.90 Put	7,500	41.4820	51.5398	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	12.92 Put	9,000	43.5540	54.1005	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	13.00 Put	10,700	52.7562	65.4466	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.38 Call	6,000	150.4137	130.4106	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.60 Call	26,000	111.2619	97.5579	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	14.90 Call	7,500	75.9285	66.7499	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.05 Put	6,682	115.3068	135.7702	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	13.90 Put	6,076	408.1447	466.5133	0.0000	0.0000	0	0.00		
	Dec 2015 ZAEU	16.50 Call	6,682	90.8932	86.4889	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	14.20 Put	6,000	565.7133	625.1418	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	15.96 Call	6,000	462.1163	442.5792	0.0000	0.0000	0	0.00		
			132,040					0.00	0.00	3 199 231.00	0.00
		Total	212,789					2,660.00	36,816,296.30	10 071 758.00	86 864 964 523.00
Future											
	Sep 2015 ZAFR	Future	1,627	13.2820	13.0915	0.0000	0.0000	0	0.00		
	Dec 2015 ZAFR	Future	7,188	13.5429	13.3458	0.0000	0.0000	0	0.00		
			8,815					0.00	0.00	462 708.00	4 334 505 025.50
		Total	8,815					0.00	0.00	462 708.00	4 334 505 025.50
Future											
	Sep 2015 ZAGB	Future	26,806	19.4864	19.2678	19.4608	19.3293	2,087	40,406,120.00		
	Dec 2015 ZAGB	Future	2,348	19.7807	19.5551	19.7445	19.6352	1,160	22,796,005.00		
	Mar 2016 ZAGB	Future	585	20.0999	19.8704	19.9444	19.9316	1,400	27,917,420.00		
			29,739					4,647.00	91,119,545.00	4 938 354.00	73 662 347 168.80

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Option											
Sep 2015	ZAGB	18.00 Put	16,500	53.8645	72.5538	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	68.3508	91.7806	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	111.5376	157.4486	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	157.0790	119.2321	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	97.8062	126.8530	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	512.8449	444.8931	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	394.3841	342.9213	0.0000	0.0000	0	0.00		
			<u>99,880</u>					<i>0.00</i>	<i>0.00</i>	<i>1 163 288.00</i>	<i>0.00</i>
Total			129,619					4,647.00	91,119,545.00	6 101 642.00	73 662 347 168.80
Future											
Sep 2015	ZAJY	Future	20	0.1001	0.0991	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1019	0.1008	0.0000	0.0000	0	0.00		
			<u>4,318</u>					<i>0.00</i>	<i>0.00</i>	<i>669 103.00</i>	<i>6 843 102 441.20</i>
Total			4,318					0.00	0.00	669 103.00	6 843 102 441.20
Future											
Sep 2015	ZAKS	Future	13	0.1239	0.1223	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1235	0.1218	0.0000	0.0000	0	0.00		
			<u>1,883</u>					<i>0.00</i>	<i>0.00</i>	<i>5 714.00</i>	<i>71 228 520.00</i>
Total			1,883					0.00	0.00	5 714.00	71 228 520.00
Future											
Sep 2015	ZANN	Future	27,500	0.0583	0.0581	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	86,700	0.0569	0.0567	0.0000	0.0000	0	0.00		
			<u>114,200</u>					<i>0.00</i>	<i>0.00</i>	<i>883 387.00</i>	<i>4 948 480 040.00</i>
Total			114,200					0.00	0.00	883 387.00	4 948 480 040.00
Future											
Sep 2015	ZAUM	Future	782	12.3870	12.2465	12.3869	12.2765	47	57,871,120.00		
Dec 2015	ZAUM	Future	94	12.5820	12.4368	12.5086	12.5086	5	6,254,300.00		
Mar 2016	ZAUM	Future	41	12.7915	12.6436	0.0000	0.0000	0	0.00		
			<u>917</u>					<i>52.00</i>	<i>64,125,420.00</i>	<i>93 285.00</i>	<i>92 959 237 630.00</i>
Total			917					52.00	64,125,420.00	97 808.00	92 959 237 630.00
Future											
Sep 2015	ZAUS	Future	610,096	12.3870	12.2465	12.4000	12.2743	99,120	1,219,386,514.50		
Dec 2015	ZAUS	Future	129,875	12.5820	12.4368	12.5688	12.5329	32,238	404,442,379.40		
Mar 2016	ZAUS	Future	7,479	12.7915	12.6436	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	3,520	13.0006	12.8492	0.0000	0.0000	0	0.00		

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		750,970					131,358.00	1,623,828,893.90	
								89 444 956.00	
								882 675 580 170.50	
Option									
Sep 2015	ZAUS	10.56 Put	18,946	3.3841	4.9230	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1790.7286	1651.9341	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	9.3204	13.7336	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1396.7782	1260.9114	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	9.7782	14.4114	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1231.8704	1099.4938	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	16.2793	25.0209	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	18.3405	27.9652	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	21.2373	32.0668	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	38.2001	55.4538	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	42.4951	61.2466	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	836.7020	717.3792	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	49.7020	70.8792	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	52.3221	74.3558	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	72.3157	105.2133	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	81.5206	119.7604	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	525.4347	437.5800	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	138.4347	191.0800	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	499.3127	414.4265	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.06 Call	3,717	486.5717	403.1766	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	474.0489	392.1435	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	461.7407	381.3269	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	174.7407	234.8269	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.13 Call	1,237	443.6881	365.5067	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	403.4707	330.4666	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	387.0510	316.2433	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	263.6265	340.4867	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	316.1140	404.0963	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	287.1282	237.3331	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	264.6396	218.7327	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	230.8808	0.0000	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.62 Call	8,000	224.6549	185.8215	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	188.0901	155.8830	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	153.3753	127.9770	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	134.0248	112.9702	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	747.0248	866.4702	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	124.1418	104.9533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	122.5761	103.6833	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	118.0166	99.9812	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	110.8423	94.1548	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	13.25 Put	501	960.9613	1087.1816	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	81.8036	70.5048	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	42.0793	37.6049	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	31.2996	28.5698	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	27.2639	25.1508	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	24.3165	22.6370	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1668.2828	1534.3562	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	36.2828	47.5562	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1621.1804	1487.8966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1435.0927	1304.7453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1255.0743	1134.4364	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	105.1013	136.6966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	106.9508	138.9256	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	135.5714	173.0949	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	147.0913	186.7019	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	172.3166	219.9647	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	204.0051	260.6988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	724.8336	642.1646	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	695.7248	615.9438	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	690.0211	610.8150	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	667.5958	590.6730	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	470.7335	560.6956	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	488.5354	434.0125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	346.1160	310.2378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	320.2520	287.8632	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	296.6343	267.5750	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	255.6808	232.1566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	248.3667	225.8163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	237.8862	216.7220	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	212.5732	194.7432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	133.9547	125.6861	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	102.5652	97.9804	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	95.7998	92.6723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	94.3367	92.4023	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	84.7856	89.1761	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	64.8067	84.2577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	123.1102	157.7258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	180.5724	222.9394	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	188.5336	231.8507	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	210.9378	256.7936	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	222.7849	269.9179	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	274.6128	335.5748	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	13.94 Call	788	337.9786	312.2079	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	283.1382	262.5994	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	249.2723	232.5193	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	177.6227	178.0914	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	173.7864	173.1824	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	22.2747	20.2968	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	312.8019	371.7037	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	353.7254	337.4943	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	234.0542	273.4818	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	198.1967	183.9415	0.0000	0.0000	0	0.00	
			<u>1,339,465</u>					<u>20,000.00</u>	<u>0.00</u>	<u>17 399 360.00</u>
		Total	2,090,435					151,358.00	1,623,828,893.90	106 844 316.00
										882 675 580 170.50
Future										
Sep 2015	ZAZW	Future	130	1.6188	1.6093	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		Total	130					0.00	0.00	203.00
										1 671 324.00
Grand Total			2,756,169					163,411.00	1 872 814 106.20	143,726,001
										1,236,395,539,816.60