



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	146.6375	120.6082	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	97.7773	84.7383	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1004.3773	1098.9383	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	164.1654	145.9217	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1046.0654	1135.3217	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	397.4266	363.8002	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	379.6867	347.7606	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									
Jul 2015	DAUS	Future	0	12.4245	12.2907	0.0000	0.0000	5,500	68,334,750.00
Jul 2015	DAUS	Future	5,000	12.4189	12.2907	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,492	12.4272	12.3010	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,491	12.4421	12.3159	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	750	12.4614	12.3351	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.4914	12.3650	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.5196	12.3928	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.5240	12.3971	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.5327	12.4057	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.5544	12.4273	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.5941	12.4675	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.6615	12.5345	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.7250	12.5972	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.7545	12.6262	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.7839	12.6553	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>		
Mar 2016	DAUS	Future	272	12.9683	12.8385	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1782	13.0449	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	13.5843	13.4489	0.0000	0.0000	0	0.00		
			<u>16,691</u>					<u>5,500.00</u>	<u>68,334,750.00</u>	<u>3 190 825.00</u>	<u>31 664 271 111.70</u>

Option

Jul 2015	DAUS	12.15 Call	15,000	270.0988	157.1595	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.2346	0.3592	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.9993	1.5388	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	87.9406	63.2707	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	41.6162	30.6757	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	550.2162	665.5757	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.5191	0.5375	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	264.5947	209.9151	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	94.7014	75.1032	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	682.9014	790.1032	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	1.5516	2.1234	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	3.6587	5.0922	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	123.6539	97.1159	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	2.3673	1.7431	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	5.3462	6.7870	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	11.6110	14.9430	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	20.9001	29.4724	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	147.8791	124.7380	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	66.4406	57.1258	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	12.7286	10.7226	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	10.7086	13.0122	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	21.1099	26.0509	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	166.5417	145.1305	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	24.6658	22.0378	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	15.5962	19.4030	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	29.6366	35.9321	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	178.3868	158.9769	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	29.3835	27.5466	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	22.4500	26.2772	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	38.7601	45.0167	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	184.8681	167.3238	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	35.1554	30.2737	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	129.4939	150.2275	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	524.0774	472.4889	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	476.8005	430.1752	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	208.3135	191.3277	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Feb 2016	DAUS	11.60 Put	1,000	98.4491	115.0167	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	152.7543	147.3329	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	139.5509	162.1773	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	215.8530	200.1092	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	148.5200	171.6308	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	226.9232	212.0991	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	156.3490	179.6170	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	234.4233	225.6961	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	166.2882	188.0966	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	261.7840	259.9288	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	277.8076	314.6621	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	313.4650	295.2191	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	175.4334	192.5341	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	300.1780	295.4169	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	185.0466	202.7165	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	328.4229	320.3669	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	194.6772	212.5887	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	316.0439	287.9928	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	203.2363	220.9501	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	288.5954	273.8445	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	210.8671	227.4073	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	273.8477	252.6133	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	216.2712	233.3580	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	248.6921	226.6941	0.0000	0.0000	0	0.00		
			<u>65,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5 279 769.00</u>	<u>0.00</u>
Total			82,391					5,500.00	68,334,750.00	8 470 594.00	31 664 271 111.70
Future											
Sep 2015	EUUS	Future	25,732	1.1084	1.1110	0.0000	0.0000	0	0.00		
			<u>25,732</u>					<u>0.00</u>	<u>0.00</u>	<u>76 208.00</u>	<u>890 694 863.00</u>
Total			25,732					0.00	0.00	76 208.00	890 694 863.00
Future											
Sep 2015	ZAAD	Future	1,799	9.4224	9.3120	9.4090	9.4090	276	2,587,560.00		
Dec 2015	ZAAD	Future	8,567	9.5279	9.4168	0.0000	0.0000	126	1,190,070.00		
Mar 2016	ZAAD	Future	1,250	9.6447	9.5324	9.6127	9.5880	100	960,035.00		
			<u>11,616</u>					<u>502.00</u>	<u>4,737,665.00</u>	<u>2 589 125.00</u>	<u>20 633 834 196.70</u>
Total			11,616					502.00	4,737,665.00	2 619 699.00	20 633 834 196.70
Future											
Sep 2015	ZACA	Future	2,836	9.9433	9.8826	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			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	33,819	13.9248	13.8170	13.9235	13.8479	135	1,874,226.30		
	Dec 2015	ZAEU	Future	34,881	14.1651	14.0559	14.1309	14.1309	100	1,413,090.00		
	Mar 2016	ZAEU	Future	3,000	14.4324	14.3215	14.3928	14.3928	100	1,439,280.00		
				71,700					335.00	4,726,596.30	6 887 110.00	87 067 409 365.10
Option												
	Sep 2015	ZAEU	12.26 Put	26,000	5.0197	6.4738	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	15.6005	21.3736	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	27.7872	36.9423	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.92 Put	9,000	29.3707	38.9377	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.00 Put	10,700	36.5097	47.8680	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.38 Call	6,000	162.4580	137.3507	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.60 Call	26,000	117.4709	100.3009	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	77.7782	67.0196	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,682	94.4863	112.7174	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	358.4636	407.1545	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	90.8833	85.2464	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	519.0898	570.3660	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	483.2068	454.1303	0.0000	0.0000	0	0.00		
				132,040					0.00	0.00	3 199 231.00	0.00
		Total		203,740					335.00	4,726,596.30	10 086 341.00	87 067 409 365.10
Future												
	Sep 2015	ZAFR	Future	1,582	13.3457	13.2385	0.0000	0.0000	0	0.00		
	Dec 2015	ZAFR	Future	7,188	13.6106	13.5000	0.0000	0.0000	0	0.00		
				8,770					0.00	0.00	463 153.00	4 340 483 065.50
		Total		8,770					0.00	0.00	463 153.00	4 340 483 065.50
Future												
	Sep 2015	ZAGB	Future	28,015	19.5865	19.3916	19.5554	19.5175	2,088	40,791,679.50		
	Dec 2015	ZAGB	Future	2,348	19.8831	19.6863	19.8479	19.8479	750	14,885,925.00		
	Mar 2016	ZAGB	Future	585	20.2076	20.0074	0.0000	0.0000	0	0.00		
				30,948					2,838.00	55,677,604.50	4 944 680.00	73 786 667 415.30
Option												
	Sep 2015	ZAGB	18.00 Put	16,500	34.5504	46.1190	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	42.9875	57.2813	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	68.7948	94.5548	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	146.7341	112.2362	0.0000	0.0000	0	0.00		

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Dec 2015	ZAGB	17.87 Put	830	55.8915	72.9896	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	495.4031	431.5384	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	375.3835	326.8214	0.0000	0.0000	0	0.00
			99,880					0.00	0.00
		Total	130,828					2,838.00	55,677,604.50
									6 107 968.00
									73 786 667 415.30
Future									
Sep 2015	ZAJY	Future	24	0.1025	0.1014	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1043	0.1032	0.0000	0.0000	0	0.00
			4,322					0.00	0.00
		Total	4,322					0.00	0.00
									669 103.00
									6 843 102 441.20
Future									
Sep 2015	ZAKS	Future	13	0.1236	0.1232	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1236	0.1228	0.0000	0.0000	0	0.00
			1,883					0.00	0.00
		Total	1,883					0.00	0.00
									5 714.00
									71 228 520.00
Future									
Sep 2015	ZANN	Future	27,500	0.0597	0.0591	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	86,700	0.0566	0.0560	0.0000	0.0000	0	0.00
			114,200					0.00	0.00
		Total	114,200					0.00	0.00
									883 387.00
									4 948 480 040.00
Future									
Sep 2015	ZAUM	Future	812	12.5633	12.4362	12.6000	12.5137	47	58,992,580.00
Dec 2015	ZAUM	Future	104	12.7613	12.6329	0.0000	0.0000	0	0.00
Mar 2016	ZAUM	Future	49	12.9752	12.8453	0.0000	0.0000	0	0.00
			965					47.00	58,992,580.00
		Total	965					47.00	58,992,580.00
									93 527.00
									93 262 535 340.00
Future									
Sep 2015	ZAUS	Future	584,565	12.5633	12.4362	12.6008	12.5030	42,899	538,103,509.20
Dec 2015	ZAUS	Future	139,545	12.7613	12.6329	12.7750	12.7100	2,887	36,781,657.00
Mar 2016	ZAUS	Future	10,568	12.9752	12.8453	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	4,270	13.1877	13.0541	0.0000	0.0000	0	0.00
			738,948					45,786.00	574,885,166.20
		Total	738,948					45,786.00	574,885,166.20
									89 704 046.00
									885 909 461 953.90
Option									
Sep 2015	ZAUS	10.56 Put	18,946	1.9045	2.5211	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1965.3915	1838.9710	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	5.1152	6.8299	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	11.00 Call	33,750	1568.6628	1443.3637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	5.3628	7.1637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1401.3237	1276.9502	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	8.6163	11.5501	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	9.4756	13.1788	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	10.6725	15.4965	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	20.7471	29.5423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	23.4393	33.1920	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	991.3395	875.5799	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	28.0395	39.3799	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	29.7355	41.6476	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	43.0198	59.1922	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	49.3069	67.3811	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	649.4498	552.5841	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	86.1498	116.3841	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	619.5639	525.2094	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.06 Call	3,717	604.9182	511.8451	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	590.4716	498.7009	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	576.2281	485.7743	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	112.9281	149.5743	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	555.2495	466.7992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	508.1328	424.4697	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	488.7378	407.1649	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	182.0796	232.5383	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	224.7763	282.3325	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	366.6837	299.9665	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	336.2142	275.4807	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	291.5319	239.2636	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	283.5876	232.5875	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	236.6674	193.4084	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	191.7775	156.3140	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	166.6446	135.7117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	603.3446	699.5117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	153.1912	124.8074	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	151.0590	123.1476	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	144.8458	118.3111	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	135.0701	110.7189	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	804.6113	910.9328	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	96.9777	80.1959	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	46.7125	39.3228	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	33.4464	28.4974	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	28.5755	24.5041	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	14.58 Call	22,320	25.0632	21.6147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1837.0460	1713.4446	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	25.7460	30.5446	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1789.2582	1666.0123	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1600.0036	1478.4456	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1414.4776	1295.1308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	75.3995	91.2669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	76.8392	92.9561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	99.3816	119.2864	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	108.5731	129.9543	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	128.9018	153.4410	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	151.9916	179.9581	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	839.3452	749.2411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	806.5782	718.9322	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	800.1423	712.9908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	206.0876	248.3276	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	774.7890	689.6233	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	373.0900	434.1915	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	569.5196	502.7045	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	564.6854	498.3526	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	555.1254	489.7528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	397.9359	352.3433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	367.1011	325.2870	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	338.8975	300.6044	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	318.0855	282.4302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	289.5604	257.7803	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	280.8337	250.1690	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	268.3311	239.2665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	238.1465	212.9825	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	145.7285	132.0786	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	109.2109	100.0796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	101.4024	93.2232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	99.7150	91.7406	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	80.2686	78.3487	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	55.5966	61.5544	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	102.1774	113.6884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	144.8125	167.3008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	151.4078	174.7575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	170.0386	195.7724	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	179.9403	206.9078	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	223.5901	255.7661	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	373.8559	343.9123	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.31 Call	43,156	311.6428	287.4533	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	272.7842	252.4899	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	179.5465	176.2021	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	173.3199	172.1088	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	24.8864	22.4382	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	266.0886	301.7034	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	385.3640	361.5043	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	214.7693	231.8747	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	221.0944	208.0676	0.0000	0.0000	0	0.00	
			<u>1,371,365</u>					<u>0.00</u>	<u>0.00</u>	<u>17 431 260.00</u>
		Total	2,110,313					45,786.00	574,885,166.20	107 135 306.00
										885 909 461 953.90
Future										
Sep 2015	ZAZW	Future	130	1.6096	1.5907	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	2,727,726					55,008.00	767 354 362.00	143,644,741
										1,240,719,071,145.30