



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2015	CAGH	Future	24,000	94.0979	117.5165	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	84.3724	106.2462	0.0000	0.0000	0	0.00
Sep 2015	DAEU	14.85 Put	1,000	1185.6724	1040.0462	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Call	1,000	143.7590	172.7333	0.0000	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	1221.0590	1080.6333	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	354.9374	403.3354	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	339.7697	385.8929	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	12.1630	12.2856	0.0000	0.0000	16,545	201,261,329.00
Jul 2015	DAUS	Future	400	12.1285	12.2929	0.0000	0.0000	400	4,876,960.00
Jul 2015	DAUS	Future	2,492	12.1475	12.3072	0.0000	0.0000	0	0.00
Jul 2015	DAUS	Future	2,491	12.1627	12.3226	0.0000	0.0000	719	8,800,607.20
Jul 2015	DAUS	Future	750	12.1823	12.3425	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	750	12.2124	12.3730	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	51	12.2403	12.4013	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	250	12.2446	12.4056	0.0000	0.0000	0	0.00
Aug 2015	DAUS	Future	600	12.2532	12.4143	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.2748	12.4362	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.3138	12.4756	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.3804	12.5436	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.4428	12.6074	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.4718	12.6370	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.5008	12.6666	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	12.6824	12.8516	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8865	13.0611	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	13.2841	13.4597	0.0000	0.0000	0	0.00		
			<u>12,091</u>					<u>17,664.00</u>	<u>214,938,896.20</u>	<u>3 175 274.00</u>	<u>31 472 770 025.20</u>

Option

Jul 2015	DAUS	11.80 Put	5,500	2.8219	1.2982	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	212.1789	93.3763	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.60 Call	5,500	0.9967	6.2194	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	22.6825	61.2976	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.15 Call	15,000	93.4910	196.0605	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.8323	0.5440	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	3.4857	2.1914	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	51.8850	83.2507	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	27.7238	44.5356	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	815.4238	672.0356	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.1987	0.3317	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	168.3356	230.4717	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	63.4931	88.4547	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	931.0931	794.9547	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	3.8646	3.1574	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	10.6896	7.5737	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	80.7217	112.0959	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	2.6397	4.1486	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	10.4405	8.2468	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	24.2113	17.9406	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	46.8094	34.0767	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	107.9234	135.7878	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	51.2087	63.8936	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	9.3325	13.1085	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	19.0500	14.9556	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	37.4100	29.4763	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	128.8251	155.0682	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	18.6697	25.0169	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	27.7851	22.4763	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	49.9403	40.1422	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	143.7590	168.6420	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	23.7412	30.6733	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	36.2138	29.6447	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	60.6204	49.4572	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	153.4477	176.8137	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	26.9743	33.2791	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jan 2016	DAUS	11.80 Put	250	195.1950	157.7007	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	427.8360	489.2084	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	390.1593	446.2225	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	176.6406	201.0561	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	151.2881	121.7875	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	146.2661	152.5497	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	206.0921	169.2978	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	185.2201	209.4494	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	215.3879	178.3700	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	196.9896	220.9860	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	225.5645	185.7246	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	222.5804	234.8450	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	234.0987	191.1557	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	257.8613	266.0251	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	376.1541	317.4770	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	277.7614	305.2671	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	239.7586	194.9587	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	294.9640	305.5103	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	246.1499	206.1639	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	293.0489	328.5693	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	252.6371	218.5498	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	262.9263	303.3784	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	257.8703	225.3327	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	247.6433	279.4699	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	267.3853	232.1930	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	227.6515	257.2986	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	273.4530	240.2210	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	210.8740	237.5940	0.0000	0.0000	0	0.00
			<u>92,200</u>					<i>0.00</i>	<i>0.00</i>
		Total	104,291					17,664.00	214,938,896.20
								<i>8 455 043.00</i>	<i>31 472 770 025.20</i>
Future									
Sep 2015	EUUS	Future	26,000	1.1178	1.1167	0.0000	0.0000	0	0.00
			<u>26,000</u>					<i>0.00</i>	<i>0.00</i>
		Total	26,000					0.00	0.00
								<i>76 188.00</i>	<i>890 471 923.00</i>
								<i>76 188.00</i>	<i>890 471 923.00</i>
Future									
Sep 2015	ZAAD	Future	1,932	9.4173	9.4906	9.4702	9.4702	276	2,613,750.00
Dec 2015	ZAAD	Future	8,693	9.5232	9.5979	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,150	9.6401	9.7168	9.6998	9.6998	150	1,454,970.00
			<u>11,775</u>					<i>426.00</i>	<i>4,068,720.00</i>
								<i>2 584 659.00</i>	<i>20 591 246 138.70</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			11,775					426.00	4,068,720.00	2 615 233.00	20 591 246 138.70
Future											
Sep 2015	ZACA	Future	2,836	9.8292	10.0392	0.0000	0.0000	0	0.00		
			<u>2,836</u>					<u>0.00</u>	<u>0.00</u>	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	33,812	13.7303	13.8976	13.8455	13.7750	556	7,692,706.50		
Dec 2015	ZAEU	Future	34,951	13.9693	14.1410	14.1266	14.1266	21	296,658.60		
Mar 2016	ZAEU	Future	3,000	14.2344	14.4114	0.0000	0.0000	0	0.00		
			<u>71,763</u>					<u>577.00</u>	<u>7,989,365.10</u>	6 882 730.00	87 005 816 394.30
Option											
Sep 2015	ZAEU	12.26 Put	26,000	9.6315	7.2703	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	30.7502	21.2523	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	51.6329	36.1463	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	54.2572	38.0404	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	65.8935	46.4843	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	131.3294	170.5539	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	97.8799	126.0903	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	66.8841	85.9864	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	134.2355	108.3744	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	464.9337	383.0383	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	85.2450	98.6628	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	631.4682	535.4009	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	450.0687	489.1818	0.0000	0.0000	0	0.00		
			<u>132,040</u>					<u>0.00</u>	<u>0.00</u>	3 199 231.00	0.00
Total			203,803					577.00	7,989,365.10	10 081 961.00	87 005 816 394.30
Future											
Sep 2015	ZAFR	Future	1,582	13.1827	13.4287	0.0000	0.0000	45	600,975.00		
Dec 2015	ZAFR	Future	7,188	13.4447	13.6965	13.5302	13.5184	200	2,704,875.00		
			<u>8,770</u>					<u>245.00</u>	<u>3,305,850.00</u>	462 953.00	4 337 810 875.50
Total			8,770					245.00	3,305,850.00	462 953.00	4 337 810 875.50
Future											
Sep 2015	ZAGB	Future	26,982	19.3318	19.5853	19.4983	19.3588	151	2,929,920.00		
Dec 2015	ZAGB	Future	2,348	19.6268	19.8862	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	Future	585	19.9487	20.2134	0.0000	0.0000	0	0.00		
			<u>29,915</u>					<u>151.00</u>	<u>2,929,920.00</u>	4 939 683.00	73 688 279 476.40
Option											

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Sep 2015	ZAGB	18.00 Put	16,500	65.4303	47.2084	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	83.3475	60.2315	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	141.2965	99.2818	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	133.9095	186.2693	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	120.0050	91.3125	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	472.1498	560.5960	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	363.2248	432.1935	0.0000	0.0000	0	0.00
			99,880					0.00	0.00
		Total	129,795					151.00	2,929,920.00
									6 102 971.00
									73 688 279 476.40
Future									
Sep 2015	ZAJY	Future	20	0.1006	0.1015	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1024	0.1033	0.0000	0.0000	0	0.00
			4,318					0.00	0.00
		Total	4,318					0.00	0.00
									669 103.00
									6 843 102 441.20
Future									
Sep 2015	ZAKS	Future	13	0.1225	0.1244	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,870	0.1222	0.1235	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	0.0581	0.0585	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	86,700	0.0560	0.0567	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	786	12.2835	12.4450	12.4176	12.3006	36	44,572,960.00
Dec 2015	ZAUM	Future	104	12.4785	12.6438	12.6207	12.5880	10	12,601,080.00
Mar 2016	ZAUM	Future	49	12.6891	12.8585	12.7957	12.7957	10	12,795,700.00
			939					56.00	69,969,740.00
		Total	939					56.00	69,969,740.00
									93 928.00
									93 109 834 930.00
Future									
Sep 2015	ZAUS	Future	596,562	12.2835	12.4450	12.4244	12.3000	47,542	588,492,160.30
Dec 2015	ZAUS	Future	131,749	12.4785	12.6438	12.6243	12.5000	12,144	153,419,854.50
Mar 2016	ZAUS	Future	8,759	12.6891	12.8585	12.7957	12.7701	400	5,113,160.00
Jun 2016	ZAUS	Future	3,720	12.8956	13.0705	13.0047	13.0047	200	2,600,940.00
			740,790					60,286.00	749,626,114.80
		Total	740,790					60,286.00	749,626,114.80
									89 544 268.00
									883 911 417 773.20

<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>	
Option									
Sep 2015	ZAUS	10.56 Put	18,946	4.0173	3.2675	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1687.9249	1848.5942	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	11.0535	8.8419	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1295.0972	1454.2683	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	11.5972	9.2683	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1132.5509	1288.8124	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	20.8738	14.8157	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	23.5376	16.7286	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	27.2744	19.4220	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	48.9884	35.2506	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	54.4388	39.2676	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	747.0442	891.0137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	63.5442	46.0137	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	66.8413	48.4668	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	1,585	93.8485	67.2083	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	107.4784	75.8374	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	458.5807	571.4913	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	175.0807	126.4913	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	434.6933	544.3625	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.06 Call	3,717	423.0778	531.1076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	411.6790	518.0607	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	400.5010	505.2231	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	10,000	217.0010	160.2231	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	384.1430	486.3630	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	347.8700	444.2026	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	333.1308	426.9299	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	317.0826	243.4823	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	378.4536	293.0240	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	247.8521	319.2854	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	228.0575	294.4996	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	198.4397	257.6400	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	192.9914	250.8134	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	161.0645	210.5423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	130.8812	172.0083	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	114.8649	150.3931	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	831.3649	705.3931	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	106.3237	138.8832	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	104.9719	137.1250	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	101.0316	132.0011	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	1,585	94.8373	123.9307	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	1050.2236	914.4102	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	13.40 Call	8,775	69.7979	91.1424	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	35.5406	46.3200	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	26.3240	34.1917	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	22.8784	29.6562	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	20.3644	26.3481	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1570.3045	1728.1287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	41.8045	34.3287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1523.6379	1680.8563	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1339.6276	1493.9411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1167.2504	1311.2623	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	125.4332	97.3069	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	127.5343	99.0347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	159.8682	125.8119	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	172.7918	136.6114	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	204.2611	160.2970	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	242.7589	186.9338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	663.6641	767.1954	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	636.3154	736.8852	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	630.9585	730.9414	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	609.9192	707.5437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	530.6288	440.2298	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	445.4515	519.6010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	10,000	434.6129	0.0000	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	13.00 Call	1,197	314.5614	367.1224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	290.9405	339.5029	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	269.5914	314.2453	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	232.3582	270.3332	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	225.6974	262.5193	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	216.1524	251.3145	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	193.1091	224.2348	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	121.5290	140.3425	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	93.1317	106.8475	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	87.6788	99.6372	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	87.3360	98.0768	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	82.3894	84.2373	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	78.6021	66.3133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	147.8482	120.0920	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	211.3654	174.3720	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	220.0716	181.8850	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	244.4771	203.0220	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	257.3357	214.2026	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	317.5166	263.1297	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	13.94 Call	788	316.4132	357.0181	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	264.4923	299.0695	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	232.9932	263.1283	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	171.8425	184.2332	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	169.4597	179.8245	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	18.9731	24.2659	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	361.3763	304.1345	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	338.9712	372.6602	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	268.7623	237.5909	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	188.8773	211.1343	0.0000	0.0000	0	0.00	
			<u>1,349,465</u>					<u>10,000.00</u>	<u>0.00</u>	<u>17 409 360.00</u>
		Total	2,090,255					70,286.00	749,626,114.80	106 953 628.00
										883 911 417 773.20
Future										
Sep 2015	ZAZW	Future	130	1.5828	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	2,728,995					89,405.00	1 052 828 606.10	143,865,327
										1,238,171,361,370.40