



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	249.5062	257.3599	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18980.00	3036800.00
		Total	24,000					0.00	0.00	18980.00	3036800.00
Future											
Aug 2015	CAGI	Future	10,000	1.0602	1.9682	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10000.00	685000.00
		Total	10,000					0.00	0.00	10000.00	685000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	60.7769	71.6510	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	906.2769	864.9510	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	131.4107	147.1749	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	953.3107	915.7749	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	378.1055	402.7192	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	359.2066	382.8912	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1000.00	0.00
		Total	6,000					0.00	0.00	1000.00	0.00
Option											
Aug 2015	DANZ	8.40 Put	8,000	105.6772	78.2352	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	8000.00	0.00
		Total	8,000					0.00	0.00	8000.00	0.00
Future											
Aug 2015	DAUS	Future	750	12.6818	12.7072	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.6837	12.7091	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.7110	12.7371	0.0000	0.0000	30	380,595.00		
Aug 2015	DAUS	Future	250	12.7157	12.7417	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.7249	12.7511	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	DAUS	Future	285	12.7479	12.7742	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.7881	12.8146	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.8552	12.8825	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.9197	12.9476	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.9501	12.9780	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.9804	13.0085	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.0341	13.0623	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.1704	13.1994	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.3844	13.4155	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	13.7979	13.8315	0.0000	0.0000	0	0.00		
			<u>9,646</u>					<u>30.00</u>	<u>380,595.00</u>	<u>3223630.00</u>	<u>32075440760.90</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	61.1674	68.8484	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	457.8674	439.4484	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1010	0.1013	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.4201	0.4236	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	228.4807	248.1722	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	93.8788	104.1876	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.8148	0.7649	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.0825	1.0807	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	2.4058	2.3655	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	4.3544	4.2352	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	133.6675	141.2662	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	46.4841	49.2906	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	4.1996	4.8189	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	3.4205	3.5615	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	7.2855	7.5312	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	157.9627	167.5966	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	17.0010	18.1639	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	6.8948	7.1421	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	13.5883	13.9765	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	173.5674	182.8638	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	23.0154	26.2614	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	10.0251	10.3261	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	19.4185	19.7422	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	181.5791	189.9485	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	29.7806	31.5843	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	80.7206	79.8746	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	573.6163	592.2573	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	516.6305	533.4238	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	206.2651	214.2971	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	66.8870	67.6674	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	145.0645	150.5363	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	93.6758	93.0975	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	214.0741	221.7165	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	106.9106	106.5183	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	224.5619	232.1902	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	117.7525	115.3185	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	229.5822	236.9805	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	128.6069	127.4868	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	246.0371	247.2898	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	211.9576	206.2181	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	317.4791	325.6343	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	138.8326	136.6245	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	277.5853	284.4416	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	146.2108	145.1589	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	314.4586	317.2904	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	156.3183	155.2749	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	337.2051	352.3399	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	168.2995	165.8941	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	318.0831	324.0098	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	176.3980	174.1564	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	294.5247	308.4695	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	184.1689	180.1725	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	274.0310	281.8968	0.0000	0.0000	0	0.00		
			<u>44,400</u>					<u>0.00</u>	<u>0.00</u>	<u>5332769.00</u>	<u>0.00</u>
Total			54,046					30.00	380,595.00	8556399.00	32075440760.90
Future											
Sep 2015	EUUS	Future	724	1.0963	1.0982	1.1007	1.1007	1	11,007.00		
			<u>724</u>					<u>1.00</u>	<u>11,007.00</u>	<u>122716.00</u>	<u>1402037853.00</u>
Total			724					1.00	11,007.00	122716.00	1402037853.00
Future											
Sep 2015	ZAAD	Future	2,544	9.4394	9.2824	9.4320	9.3727	1,000	9,404,600.00		
Dec 2015	ZAAD	Future	8,541	9.5443	9.3863	9.4905	9.4779	500	4,742,100.00		
Mar 2016	ZAAD	Future	1,875	9.6626	9.5057	9.6097	9.5926	500	4,800,575.00		
Jun 2016	ZAAD	Future	0	9.7823	9.6259	9.7534	9.6921	300	2,916,825.00		
			<u>12,960</u>					<u>2,300.00</u>	<u>21,864,100.00</u>	<u>2615416.00</u>	<u>20880773885.40</u>
Total			12,960					2,300.00	21,864,100.00	2645990.00	20880773885.40
Future											
Sep 2015	ZAEU	Future	34,949	13.9859	14.0380	14.0026	13.9476	758	10,601,765.80		

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Dec 2015	ZAEU	Future	37,546	14.2261	14.2803	14.2241	14.2217	500	7,111,450.00	
Mar 2016	ZAEU	Future	3,200	14.4974	14.5538	14.4921	14.4875	500	7,244,900.00	
			<u>75,695</u>					<u>1,758.00</u>	<u>24,958,115.80</u>	<u>6925537.00</u>
										<u>87602964435.00</u>
Option										
Sep 2015	ZAEU	12.26 Put	26,000	1.2421	1.0986	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	4.9213	4.0508	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	9.8874	8.4941	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	10.5816	9.1241	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	13.8314	12.0908	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	117.3039	136.9163	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	75.2157	89.6811	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	41.6819	50.6095	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	73.8553	69.3573	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	300.9365	284.4234	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	70.4403	77.7142	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	106.7511	102.3875	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	132.9794	125.5922	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	307.3044	292.1048	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	385.8765	367.8620	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	495.3706	520.3439	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	452.6703	475.8560	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	246.2882	259.4752	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	228.1608	240.4014	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	467.3111	444.6135	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	463.0867	481.4804	0.0000	0.0000	0	0.00	
			<u>288,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3405231.00</u>
		Total	363,735					1,758.00	24,958,115.80	10330768.00
										87602964435.00
Future										
Sep 2015	ZAFR	Future	1,551	13.1263	13.2292	13.1996	13.1656	100	1,318,260.00	
Dec 2015	ZAFR	Future	7,229	13.3757	13.4827	13.4612	13.4242	100	1,344,270.00	
			<u>8,780</u>					<u>200.00</u>	<u>2,662,530.00</u>	<u>463425.00</u>
		Total	8,780					200.00	2,662,530.00	463425.00
										4344104028.00
Future										
Sep 2015	ZAGB	Future	26,833	19.8810	19.9577	19.8972	19.8556	1,076	21,372,618.00	
Dec 2015	ZAGB	Future	5,497	20.1817	20.2614	20.1685	20.1627	400	8,066,240.00	
Mar 2016	ZAGB	Future	1,030	20.5158	20.5975	20.5037	20.4896	900	18,445,950.00	
			<u>33,360</u>					<u>2,376.00</u>	<u>47,884,808.00</u>	<u>4974459.00</u>
										74376077065.50
Option										
Sep 2015	ZAGB	18.00 Put	16,500	9.5500	9.4574	0.0000	0.0000	0	0.00	

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Sep 2015	ZAGB	18.16 Put	16,500	11.2907	10.9452	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	16.6799	15.4252	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	117.7291	144.8147	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	36.1441	33.6561	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1042.3728	1102.2120	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	540.4481	581.6399	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	396.4091	430.1251	0.0000	0.0000	0	0.00	
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1163988.00</u>
	Total		133,940					2,376.00	47,884,808.00	6138447.00
										74376077065.50
Future										
Sep 2015	ZAJY	Future	24	0.1030	0.1032	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1047	0.1049	0.0000	0.0000	0	0.00	
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>	<u>669103.00</u>
	Total		4,322					0.00	0.00	669103.00
										6843102441.20
Future										
Sep 2015	ZAKS	Future	13	0.1254	0.1242	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1250	0.1239	0.0000	0.0000	0	0.00	
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5804.00</u>
	Total		1,973					0.00	0.00	5804.00
										72302220.00
Future										
Sep 2015	ZANN	Future	17,500	0.0632	0.0633	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0600	0.0602	0.0000	0.0000	0	0.00	
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u>
	Total		94,200					0.00	0.00	913387.00
										5125880040.00
Future										
Sep 2015	ZAUM	Future	1,089	12.7568	12.7832	12.7657	12.7207	151	192,454,640.00	
Dec 2015	ZAUM	Future	247	12.9571	12.9850	12.9564	12.9252	61	78,940,000.00	
Mar 2016	ZAUM	Future	161	13.1775	13.2066	13.1879	13.1627	10	13,175,300.00	
Jun 2016	ZAUM	Future	7	13.3940	13.4252	0.0000	0.0000	0	0.00	
			<u>1,504</u>					<u>222.00</u>	<u>284,569,940.00</u>	<u>96871.00</u>
	Total		1,504					222.00	284,569,940.00	101394.00
										97524939070.00
Future										
Sep 2015	ZAUS	Future	550,601	12.7568	12.7832	12.7647	12.7111	24,048	306,417,976.60	
Dec 2015	ZAUS	Future	168,842	12.9571	12.9850	12.9657	12.9259	5,290	68,424,630.00	
Mar 2016	ZAUS	Future	15,453	13.1775	13.2066	13.1869	13.1586	1,000	13,172,750.00	
Jun 2016	ZAUS	Future	6,771	13.3940	13.4252	13.3782	13.3721	1,000	13,375,150.00	

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Sep 2016	ZAUS	Future	500	13.6168	13.6496	13.6063	13.6063	500	6,803,150.00
			<u>742,167</u>					<u>31,838.00</u>	<u>408,193,656.60</u>
									<u>90737360.00</u>
									<u>899036185213.30</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.1801	0.2073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2157.0020	2183.4314	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.6110	0.6720	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1757.4482	1783.9114	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.6482	0.7114	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1587.8769	1614.3603	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	1.1788	1.2659	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	1.3303	1.4225	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	1.5482	1.6466	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	2.9508	3.0701	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	3.4927	3.6165	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1161.2845	1187.8076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	4.4845	4.6076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	4.8691	4.9902	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	8.2051	8.2831	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	777.7667	803.8666	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	20.9667	20.6666	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	740.9610	766.9399	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	704.5752	730.4097	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	686.5613	712.3071	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	29.7613	29.1071	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	660.6306	685.3692	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	601.7572	625.3338	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	44.9572	42.1338	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	577.2793	600.5797	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	58.5957	55.1025	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.39 Put	201	88.5357	0.0000	0.0000	0.0000	201	0.00
Sep 2015	ZAUS	12.44 Call	10,000	420.4630	441.3915	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	116.9461	110.9442	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	380.7887	400.9142	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	374.4129	394.3994	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	349.5866	369.0064	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	320.0981	338.7842	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	308.7865	327.1716	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	281.7123	299.3339	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.70 Call	4,810	266.2933	283.4463	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	241.9556	258.3203	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	221.1095	234.8586	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	198.2119	210.9566	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	12.90 Call	3,000	184.1652	196.2593	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	152.9814	163.5392	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	396.1814	380.3392	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	136.7426	146.4449	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	134.2027	143.7669	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	126.8528	136.0129	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	115.4680	123.9826	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	95.6465	102.9794	0.0000	0.0000	201	0.00
Sep 2015	ZAUS	13.25 Put	501	588.8465	569.7794	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	90.3939	97.4010	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	72.1529	77.9791	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	26.2025	28.3575	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	15.9416	17.4522	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	12.5199	13.7309	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	10.2187	11.2231	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2019.3788	2047.1253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	12.2788	12.1253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1970.5669	1998.3318	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1776.5026	1804.3783	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1584.8553	1612.9111	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	39.4077	39.8253	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	40.0961	40.5288	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	53.5917	52.8862	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	59.6463	58.8712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	73.3895	72.4562	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	89.5174	88.3926	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	965.3681	991.9124	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	925.8025	952.2147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	917.9769	944.3599	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	125.3178	123.7431	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	886.9782	913.2460	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	250.2643	243.9336	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	641.5989	663.0917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	635.8742	657.2932	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	624.5441	645.8148	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	473.6518	492.5875	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	432.0859	449.0633	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	395.1782	411.2106	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	361.5342	376.6478	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	336.8044	351.2057	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	303.0748	316.4505	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	292.6657	305.7117	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.50 Call	13,737	277.7934	290.3568	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	242.3249	253.4992	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	138.4462	145.4839	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	99.3437	104.5512	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	91.1946	95.9993	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	89.4450	94.1630	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	61.6989	63.7424	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	38.6271	38.7888	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	73.8303	73.8919	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	78.6091	78.6456	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	100.6339	100.5265	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	104.3789	104.2409	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	117.8049	115.2300	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	125.4683	122.7875	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	135.5559	132.7391	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	159.8060	156.6745	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	918.6427	939.7008	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	492.1028	506.3003	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	392.5290	404.4472	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	321.0578	331.1691	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	277.5904	286.7702	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	163.1076	168.7413	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	151.1126	154.0204	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	22.2243	23.8828	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	202.0887	196.3960	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	398.8992	408.3547	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	185.9448	183.6784	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	248.1624	252.7038	0.0000	0.0000	0	0.00		
			<u>1,606,862</u>					<u>402.00</u>	<u>0.00</u>	<u>17878941.00</u>	<u>0.00</u>
Total			2,349,029					32,240.00	408,193,656.60	108616301.00	899036185213.30
Future	Sep 2015	ZAZW	Future	130	1.5960	1.6396	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>	<u>1671324.00</u>
Total			130					0.00	0.00	203.00	1671324.00
Grand Total			3,073,343					39,127.00	790524752.40	146,079,888	1,260,831,699,115.20