



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	320.4137	297.8313	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18,980.00	3,036,800.00
		Total	24,000					0.00	0.00	18,980.00	3,036,800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	80.0771	98.6621	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	602.7771	569.9621	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	173.6911	195.0434	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	670.5911	640.2434	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	470.0493	500.6321	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	445.6625	475.4035	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1,000.00	0.00
		Total	6,000					0.00	0.00	1,000.00	0.00
Option											
Sep 2015	DANZ	8.40 Put	8,000	79.5535	54.9727	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	8,000.00	0.00
		Total	8,000					0.00	0.00	8,000.00	0.00
Future											
Aug 2015	DAUS	Future	0	12.8190	12.7582	0.0000	0.0000	4,982	63,742,199.00		
Aug 2015	DAUS	Future	98	12.8147	12.7788	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.8192	12.7833	0.0000	0.0000	12,000	153,699,600.00		
Aug 2015	DAUS	Future	600	12.8282	12.7923	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.8507	12.8147	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	12.8912	12.8550	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	12.9249	12.8886	0.0000	0.0000	2,491	32,138,383.80		
Oct 2015	DAUS	Future	250	12.9588	12.9227	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.0233	12.9873	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.0540	13.0181	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	13.0847	13.0488	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.1390	13.1032	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2759	13.2402	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.4896	13.4540	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.7292	13.6948	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.9564	13.9221	0.0000	0.0000	0	0.00		
			<u>20,881</u>					<u>19,473.00</u>	<u>249,580,182.80</u>	<u>3,281,338.00</u>	<u>32,811,974,913.70</u>

Option

Aug 2015	DAUS	12.50 Call	201	304.0748	261.3981	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	36.7620	38.2481	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	329.8620	367.1481	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0297	0.0443	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0699	0.1369	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	251.9832	233.0416	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	70.8646	70.7496	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1080	0.0846	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.3470	0.4384	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.9425	1.0610	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	1.9520	2.0495	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	123.2068	119.9691	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	35.4130	35.8940	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0454	0.0427	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.8647	2.0236	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	3.8447	4.3662	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	151.5722	148.6804	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	11.8586	13.1044	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	476.8905	460.2366	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	4.4053	4.6696	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	8.7465	9.4396	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	169.4853	168.0937	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	20.7624	21.9212	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	7.4411	7.8796	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	14.1497	14.9765	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	179.4135	177.7073	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	28.2316	27.5846	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	62.1289	65.3078	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	607.0350	589.5332	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	543.7514	528.5712	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	206.8295	204.2644	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	52.9729	55.3714	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	142.3579	141.8425	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	75.0627	78.8171	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	14.84 Call	250	215.3551	212.4598	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	86.2098	92.8078	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	228.9698	224.5248	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	94.2954	104.3053	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	236.4717	230.0680	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	103.6088	116.1567	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	246.3188	240.6755	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	171.2478	188.6892	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	326.6511	319.6116	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	115.8465	126.8643	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	277.6139	275.6387	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	125.5573	134.9097	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	311.9626	312.8530	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	358.9537	364.7773	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	425.6462	430.9163	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	134.9816	144.5518	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	346.2780	344.5522	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	143.2400	152.8639	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	339.3582	328.2549	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	147.9166	158.2898	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	319.2557	314.1467	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	153.4291	163.7104	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	250	290.9854	288.8829	0.0000	0.0000	0	0.00
			<u>48,901</u>					0.00	0.00
			<u>69,782</u>					<u>19,473.00</u>	<u>249,580,182.80</u>
									<u>8,618,809.00</u>
									<u>32,811,974,913.70</u>
Future									
Sep 2015	EUUS	Future	1,101	1.1126	1.1198	0.0000	0.0000	0	0.00
Dec 2015	EUUS	Future	2,690	1.1143	1.1213	1.1164	1.1164	1,282	14,317,376.00
			<u>3,791</u>					<u>1,282.00</u>	<u>14,317,376.00</u>
			<u>3,791</u>					<u>1,282.00</u>	<u>14,317,376.00</u>
									<u>145,617.00</u>
									<u>1,656,022,820.00</u>
Future									
Sep 2015	ZAAD	Future	2,444	9.4421	9.4299	0.0000	0.0000	0	0.00
Dec 2015	ZAAD	Future	8,541	9.5441	9.5350	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	Future	1,925	9.6642	9.6546	0.0000	0.0000	0	0.00
			<u>12,910</u>					0.00	0.00
			<u>12,910</u>					<u>0.00</u>	<u>0.00</u>
									<u>2,617,016.00</u>
									<u>20,895,942,120.40</u>
Future									
Sep 2015	ZAEU	Future	35,955	14.3071	14.3595	14.3250	14.3000	784	11,236,732.50
Dec 2015	ZAEU	Future	39,952	14.5534	14.6056	14.5184	14.5184	1,450	21,143,395.00

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Mar 2016	ZAEU	Future	3,200	14.8313	14.8839	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	Future	250	15.1099	15.1631	0.0000	0.0000	0	0.00	
			<u>79,357</u>					<u>2,234.00</u>	<u>32,380,127.50</u>	<u>6,937,687.00</u>
Option										<u>87,775,985,411.00</u>
Sep 2015	ZAEU	12.26 Put	26,000	0.1570	0.1429	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.8234	0.7474	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	1.7122	1.5643	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	1.8364	1.6791	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	2.4293	2.2265	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	176.4750	210.4297	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	106.5897	132.0801	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	51.5180	67.2841	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	34.7678	33.7958	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	166.4398	157.0008	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	317.6323	302.8520	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	79.7341	89.1613	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	66.2263	66.9042	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	80.0877	80.2010	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	196.1008	190.4592	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	245.8041	238.4648	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	598.6684	630.3286	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	545.0371	575.1809	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	284.9970	305.7070	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	262.8315	282.5250	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	321.2885	314.7240	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	531.4650	557.0373	0.0000	0.0000	0	0.00	
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3,405,331.00</u>
	Total		367,497					2,234.00	32,380,127.50	10,343,018.00
										87,775,985,411.00
Future										
Sep 2015	ZAFR	Future	1,551	13.1814	13.2357	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,229	13.4332	13.4865	0.0000	0.0000	0	0.00	
			<u>8,780</u>					<u>0.00</u>	<u>0.00</u>	<u>463,625.00</u>
	Total		8,780					0.00	0.00	463,625.00
										4,346,738,223.00
Future										
Sep 2015	ZAGB	Future	26,487	20.0438	20.0482	20.1200	20.0158	880	17,647,082.60	
Dec 2015	ZAGB	Future	6,440	20.3476	20.3534	20.4000	20.3675	408	8,311,180.00	
Mar 2016	ZAGB	Future	1,017	20.6868	20.6924	0.0000	0.0000	0	0.00	
			<u>33,944</u>					<u>1,288.00</u>	<u>25,958,262.60</u>	<u>4,984,659.00</u>
										<u>74,580,712,602.30</u>
Option										

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Sep 2015	ZAGB	18.00 Put	16,500	3.8854	4.2775	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	5.0071	5.4797	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	8.0083	8.6125	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	108.8270	117.4553	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	29.1696	29.5439	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	1133.1806	1143.4186	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	575.4148	585.7188	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	414.5963	424.1418	0.0000	0.0000	0	0.00
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>
		Total	134,524					1,288.00	25,958,262.60
									6,148,647.00
									74,580,712,602.30
Future									
Sep 2015	ZAJY	Future	24	0.1034	0.1035	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	5,848	0.1052	0.1053	0.0000	0.0000	1,550	16,360,250.00
			<u>5,872</u>					<u>1,550.00</u>	<u>16,360,250.00</u>
		Total	5,872					1,550.00	16,360,250.00
									670,653.00
									6,859,462,691.20
Future									
Sep 2015	ZAKS	Future	13	0.1258	0.1263	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,960	0.1253	0.1258	0.0000	0.0000	0	0.00
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,973					0.00	0.00
									5,804.00
									72,302,220.00
Future									
Sep 2015	ZANN	Future	17,500	0.0640	0.0637	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	76,700	0.0607	0.0601	0.0000	0.0000	0	0.00
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>
		Total	94,200					0.00	0.00
									913,387.00
									5,125,880,040.00
Future									
Sep 2015	ZAUM	Future	1,246	12.8597	12.8237	12.8941	12.8299	45	57,843,200.00
Dec 2015	ZAUM	Future	275	13.0610	13.0252	13.0784	13.0352	20	26,095,100.00
Mar 2016	ZAUM	Future	155	13.2830	13.2473	13.3097	13.2603	15	19,935,850.00
Jun 2016	ZAUM	Future	7	13.4992	13.4637	0.0000	0.0000	0	0.00
			<u>1,683</u>					<u>80.00</u>	<u>103,874,150.00</u>
		Total	1,683					80.00	103,874,150.00
									102,472.00
									98,917,963,900.00
Future									
Sep 2015	ZAUS	Future	545,754	12.8597	12.8237	12.8830	12.8328	87,370	1,123,084,349.40
Dec 2015	ZAUS	Future	160,539	13.0610	13.0252	13.0871	13.0304	5,424	70,939,888.40
Mar 2016	ZAUS	Future	16,253	13.2830	13.2473	13.2603	13.2603	500	6,630,150.00

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Jun 2016	ZAUS	Future	7,271	13.4992	13.4637	13.5156	13.4773	1,000	13,496,450.00	
			<u>729,817</u>					<u>94,294.00</u>	<u>1,214,150,837.80</u>	<u>91,160,173.00</u>
										<u>904,485,269,391.70</u>
Option										
Sep 2015	ZAUS	10.56 Put	18,946	0.0203	0.0285	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.60 Call	13,700	2259.7241	2223.7338	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.98 Put	24,142	0.1212	0.1687	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Call	33,750	1859.8319	1823.8834	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Put	59,545	0.1319	0.1834	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.17 Call	10,000	1689.9699	1654.0727	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.20 Put	8,775	0.3061	0.4221	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.24 Put	48,000	0.3620	0.4980	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.29 Put	50,000	0.4461	0.6120	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.50 Put	27,540	1.0662	1.4426	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.54 Put	50,000	1.2570	1.6676	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Call	500	1261.2664	1225.7730	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Put	540	1.5664	2.0730	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.62 Put	10,000	1.6831	2.2292	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.75 Put	2,310	2.6921	3.5769	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Call	13,700	866.4069	832.5838	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Put	39,000	6.7069	8.8838	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.04 Call	1,139	827.4674	793.9708	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.08 Call	12,000	788.6968	755.5710	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Call	40	769.3826	736.4608	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Put	13,000	9.6826	12.7608	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.13 Call	1,237	740.5106	707.9198	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Call	40	673.6835	643.5546	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Put	50,000	13.9835	19.8546	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.23 Call	5,000	646.1985	616.7762	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.27 Put	201	20.4033	27.9978	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.39 Put	201	36.6195	47.7194	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.44 Call	10,000	465.4221	442.1485	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.48 Put	8,500	54.1397	68.2199	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.50 Call	33,750	418.4503	397.2199	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.51 Call	3,000	410.8595	389.9759	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.55 Call	3,000	381.2104	361.7302	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.60 Call	10,000	345.8183	328.1056	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.62 Call	8,000	332.1998	315.1932	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.67 Call	10,000	299.5423	284.2863	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.70 Call	2,405	280.9190	266.6957	0.0000	0.0000	2,405	0.00	
Sep 2015	ZAUS	12.75 Call	950	251.5283	238.9808	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.80 Call	200	224.2162	213.2719	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.86 Call	10,000	194.6419	187.7364	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	178.0843	172.2423	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	142.0458	138.4303	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	282.3458	314.7303	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	123.7682	121.2157	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	120.9456	118.5510	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	112.8377	110.8885	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	100.4666	99.1666	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	79.5600	79.2486	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	469.8600	505.5486	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	74.1722	74.0885	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	56.0519	56.6268	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	15.7471	16.9875	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	7.5740	9.1731	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	4.7576	6.6605	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	3.1438	5.0740	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2119.4959	2084.1777	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	8.4959	8.9777	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2070.3203	2035.0539	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1874.4615	1839.4579	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1680.3553	1645.7308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	27.6980	29.4123	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	28.1951	29.9421	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	36.1166	39.5053	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	40.6047	44.3192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	50.9714	55.3885	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	63.3892	68.5949	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	1039.1216	1009.4001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	997.4369	968.1836	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	989.1798	960.0238	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	91.7498	98.5871	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	956.4294	927.6671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	191.8442	206.4059	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	686.5178	665.4524	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	680.2339	659.3387	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	667.7934	647.2413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	501.3758	485.8762	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	454.0890	440.1697	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	411.9993	400.9473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	374.9072	365.2889	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	347.7088	339.1592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	310.7286	303.6338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	299.3522	292.7059	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	283.1215	277.1146	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	244.3693	239.9243	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.00 Call	1,000	181.4818	179.5075	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	134.0053	133.5360	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	93.7910	94.3796	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	85.5467	86.3183	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	83.7833	84.5920	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	53.8863	56.3025	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	29.3637	32.5295	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	58.0606	63.3475	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	62.0223	67.5734	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	80.4514	87.1577	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	83.6057	90.5005	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	92.5745	99.9900	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	97.3744	105.0609	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	105.9823	114.0766	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	126.8990	135.9297	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	160.0626	170.4233	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	973.7748	951.1180	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	312.9146	331.3073	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	823.3677	0.0000	0.0000	0.0000	20,000	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	588.9848	611.7600	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	510.7173	500.2934	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	449.7888	440.7286	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	404.5735	396.5596	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	347.1969	340.6183	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	328.6859	322.5647	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	283.5176	278.5013	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	20,000	260.9920	0.0000	0.0000	0.0000	40,000	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	163.5987	161.2480	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	143.7339	144.4803	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.5339	23.1201	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	163.0099	180.8711	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	411.0706	403.3702	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	155.3219	166.4343	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	270.4483	259.9514	0.0000	0.0000	0	0.00		
			<u>1,695,457</u>					<u>62,405.00</u>	<u>0.00</u>	<u>17,992,846.00</u>	<u>0.00</u>
		Total	2,425,274					156,699.00	1,214,150,837.80	109,153,019.00	904,485,269,391.70
Future											
Sep 2015	ZAZW	Future	130	1.6195	1.6201	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>	<u>1,671,324.00</u>

<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>		
		Total	130				0.00	0.00	203.00	1,671,324.00

Grand Total		3,164,416					182,606.00	1,656,621,186.70	146,762,795	1,269,209,670,836.20
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