



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18,980.00</u>	<u>3,036,800.00</u>
		Total	24,000					0.00	0.00	18,980.00	3,036,800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	274.0240	200.7592	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	217.0240	325.6592	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	436.6039	356.6200	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	346.9039	451.4200	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	843.2537	750.6996	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	808.0315	719.0218	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1,000.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00	1,000.00	0.00
Option											
Sep 2015	DANZ	8.40 Put	8,000	29.0882	57.6723	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>0.00</u>
		Total	8,000					0.00	0.00	8,000.00	0.00
Future											
Aug 2015	DAUS	Future	600	13.2368	13.0823	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	13.2528	13.0984	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.2967	13.1398	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.3323	13.1746	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	13.3676	13.2094	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	8,000	13.4225	13.2637	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.4345	13.2756	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.4660	13.3069	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.4978	13.3386	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.5542	13.3948	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	13.6966	13.5363	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.9210	13.7566	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.1721	14.0042	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.3878	14.2229	0.0000	0.0000	0	0.00
			<u>16,533</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,344,510.00</u>
									<u>33,636,401,907.20</u>

Option

Sep 2015	DAUS	13.02 Call	3,000	258.1461	146.0620	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	250.1994	139.9133	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.95 Put	3,000	45.0173	90.4613	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.18 Call	1,000	187.0304	118.8971	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98 Call	4,000	372.7680	277.6614	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	359.1164	266.3900	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	345.7626	263.7960	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0704	0.1669	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.2320	0.4431	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.5398	0.9031	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	264.7742	203.2181	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	77.8192	60.3772	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.4492	0.2222	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	1.3763	1.7417	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	2.3007	3.2199	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	293.8747	239.9266	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	20.1913	19.4309	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	770.5333	658.7485	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	584.5665	492.6627	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	548.1905	466.0733	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	542.2770	461.4197	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	283.6974	359.6353	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	3.9215	4.9302	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	6.6348	8.2540	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	107.8186	144.1993	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	168.6147	225.5433	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	198.3861	260.7785	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	644.0660	554.3014	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	239.5660	308.7014	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	534.4693	458.2510	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	529.7054	454.1019	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	345.2054	428.5019	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	493.0053	422.6143	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	388.5053	477.0143	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	450.5682	387.1883	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	372.1085	320.3019	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.73 Call	201	347.4810	299.3324	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	313.9243	270.8241	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	52.7198	46.4983	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	5.0884	6.4769	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	9.3275	11.9500	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	322.0626	283.9981	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	68.7834	58.8443	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	40.5004	55.0044	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	895.2769	806.8241	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	818.4922	736.6676	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	355.8385	319.0198	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	34.6977	48.6627	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	252.8844	227.0211	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	53.7995	73.3167	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	361.3723	326.1646	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	66.2878	86.6505	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	371.1919	337.7283	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	75.3177	97.1833	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	372.3017	342.6204	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	84.7056	107.0752	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	375.6003	350.6306	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	139.9225	171.0703	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	490.8981	455.5542	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	94.4820	119.7639	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	384.3245	365.4723	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	101.9639	130.8918	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	407.4820	401.9826	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	271.0197	333.5919	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	627.6508	585.6374	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	108.6941	142.4632	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	447.0893	435.0969	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	118.5287	153.0067	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	485.9533	477.5313	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	125.7641	160.8927	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	492.3069	456.0485	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	131.6114	169.1660	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	461.6106	423.5564	0.0000	0.0000	0	0.00		
			<u>159,504</u>					<u>0.00</u>	<u>0.00</u>	<u>5,494,777.00</u>	<u>0.00</u>
		Total	176,037					0.00	0.00	8,839,287.00	33,636,401,907.20

Future

Sep 2015	EUUS	Future	483	1.1225	1.1220	1.1231	1.1231	37	415,843.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	EUUS	Future	2,082	1.1241	1.1236	0.0000	0.0000	0	0.00		
			2,565					37.00	415,843.00	194,524.00	2,219,641,705.00
		Total	2,565					37.00	415,843.00	194,524.00	2,219,641,705.00
Future											
Sep 2015	ZAAD	Future	2,319	9.4717	9.3626	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,883	9.5783	9.4668	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	2,050	9.7005	9.5883	0.0000	0.0000	0	0.00		
			13,252					0.00	0.00	2,626,306.00	20,984,312,626.00
Option											
Dec 2015	ZAAD	9.30 Put	201	150.5870	202.4059	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	271.2644	234.5337	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	111.9698	96.8002	0.0000	0.0000	0	0.00		
			603					0.00	0.00	31,177.00	0.00
		Total	13,855					0.00	0.00	2,657,483.00	20,984,312,626.00
Future											
Dec 2015	ZACR	Future	25,110	2.0622	2.0301	0.0000	0.0000	0	0.00		
			25,110					0.00	0.00	31,303.00	631,930,594.00
		Total	25,110					0.00	0.00	31,303.00	631,930,594.00
Future											
Sep 2015	ZAEU	Future	33,459	14.8868	14.7061	14.9651	14.8457	952	14,195,648.20		
Dec 2015	ZAEU	Future	63,628	15.1458	14.9597	15.2052	15.1540	509	7,726,936.50		
Mar 2016	ZAEU	Future	3,576	15.4331	15.2450	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	Future	250	15.7222	15.5294	0.0000	0.0000	0	0.00		
			100,913					1,461.00	21,922,584.70	7,002,804.00	88,754,047,226.00
Option											
Sep 2015	ZAEU	12.26 Put	26,000	0.0001	0.0908	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	0.0133	0.4023	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	0.0840	0.7869	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	0.0994	0.8413	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	0.1896	1.0987	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	201.8638	137.5671	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	22.1557	27.7540	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	81.9516	115.0777	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	164.7692	222.3363	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.29 Call	6,000	481.2937	418.7124	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	203.7836	180.5078	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	45.6844	58.6364	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	56.0067	71.5439	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	13.85 Put	12,000	126.5191	162.3187	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	161.5392	206.4727	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	990.9061	897.9162	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	918.2054	831.8256	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	587.9689	532.5629	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	534.8256	484.8146	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	498.8281	452.5472	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	231.0783	283.2069	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	860.7940	793.8892	0.0000	0.0000	0	0.00	
			<u>288,140</u>					0.00	0.00	3,501,331.00
		Total	389,053					1,461.00	21,922,584.70	10,504,135.00
										88,754,047,226.00
Future										
Sep 2015	ZAFR	Future	1,544	13.8096	13.6218	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	14.0746	13.8811	0.0000	0.0000	0	0.00	
			<u>8,889</u>					0.00	0.00	463,773.00
		Total	8,889					0.00	0.00	4,348,750,026.80
Future										
Sep 2015	ZAGB	Future	33,949	20.3553	20.1617	20.4120	20.3071	724	14,756,037.10	
Dec 2015	ZAGB	Future	8,840	20.6693	20.4698	20.7308	20.6617	1,210	25,049,753.50	
Mar 2016	ZAGB	Future	1,422	21.0136	20.8131	21.0200	21.0200	150	3,153,000.00	
Jun 2016	ZAGB	Future	200	21.3544	21.1484	0.0000	0.0000	0	0.00	
			<u>44,411</u>					2,084.00	42,958,790.60	5,013,405.00
										75,171,803,236.10
Option										
Sep 2015	ZAGB	18.00 Put	16,500	1.4400	2.4706	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	2.0822	3.5294	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	3.7425	5.4853	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	201.7610	154.0840	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	30.1132	37.5030	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1447.4154	1304.0201	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1037.4710	930.8438	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	854.4814	765.5232	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	656.6381	594.6472	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.50 Call	500	436.5973	398.5039	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	21.82 Call	20,000	367.1236	336.2883	0.0000	0.0000	0	0.00	
			<u>121,580</u>					0.00	0.00	1,274,988.00
		Total	165,991					2,084.00	42,958,790.60	6,288,393.00
										75,171,803,236.10
Future										
Sep 2015	ZAJY	Future	24	0.1096	0.1090	0.0000	0.0000	0	0.00	

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Dec 2015	ZAJY	Future	6,876	0.1115	0.1107	0.0000	0.0000	0	0.00		
			<u>6,900</u>					0.00	0.00	671,681.00	6,871,394,327.20
		Total	6,900					0.00	0.00	671,681.00	6,871,394,327.20
Future											
Sep 2015	ZAKS	Future	13	0.1275	0.1261	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1273	0.1259	0.0000	0.0000	0	0.00		
			<u>1,973</u>					0.00	0.00	5,804.00	72,302,220.00
		Total	1,973					0.00	0.00	5,804.00	72,302,220.00
Future											
Sep 2015	ZANN	Future	2,000	0.0666	0.0658	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	28,268	0.0602	0.0588	0.0000	0.0000	0	0.00		
			<u>30,268</u>					0.00	0.00	979,319.00	5,520,599,960.00
		Total	30,268					0.00	0.00	979,319.00	5,520,599,960.00
Future											
Sep 2015	ZAUM	Future	1,385	13.2626	13.1076	13.2976	13.1849	45	59,632,420.00		
Dec 2015	ZAUM	Future	311	13.4734	13.3142	13.5050	13.4369	30	40,379,770.00		
Mar 2016	ZAUM	Future	213	13.7040	13.5436	13.7325	13.6624	10	13,697,450.00		
Jun 2016	ZAUM	Future	7	13.9313	13.7668	0.0000	0.0000	0	0.00		
			<u>1,916</u>					85.00	113,709,640.00	99,839.00	101,398,465,080.00
		Total	1,916					85.00	113,709,640.00	104,362.00	101,398,465,080.00
Future											
Sep 2015	ZAUS	Future	549,573	13.2626	13.1076	13.3065	13.1859	39,801	527,083,473.60		
Dec 2015	ZAUS	Future	201,512	13.4734	13.3142	13.5139	13.3981	6,282	84,564,068.90		
Mar 2016	ZAUS	Future	24,163	13.7040	13.5436	13.7340	13.6519	1,500	20,533,770.00		
Jun 2016	ZAUS	Future	14,960	13.9313	13.7668	13.9540	13.9540	500	6,977,000.00		
Sep 2016	ZAUS	Future	700	14.1816	14.0139	0.0000	0.0000	0	0.00		
			<u>790,908</u>					48,083.00	639,158,312.50	92,007,749.00	915,628,012,420.50
		Total									
Option											
Sep 2015	ZAUS	10.56 Put	18,946	0.0064	0.0142	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	2,900	2662.6100	2507.6166	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	0.0434	0.0754	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	2262.6469	2107.6816	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	0.0469	0.0816	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	2092.6902	1937.7595	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	0.1012	0.1795	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	0.1179	0.2100	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	0.1429	0.2556	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	11.50 Put	27,540	0.3195	0.5803	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.3722	0.6779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1663.0682	1508.4555	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.4682	0.8555	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.5053	0.9243	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.8292	1.5253	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1264.5673	1110.6932	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	1.9673	3.0932	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1184.9410	1031.4407	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1165.0477	1011.6583	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	2.4477	4.0583	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1135.2191	982.0117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1065.6800	912.9804	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	3.0800	5.3804	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1035.9076	883.4676	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	828.2401	678.6821	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	6.2908	13.7313	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	769.2504	623.0620	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	759.4394	613.9900	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	720.2646	578.1496	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	671.4929	534.4571	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	606.7830	475.6479	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	535.5570	412.3059	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	492.8339	375.0553	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	443.6807	332.9191	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	412.3222	306.4543	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	397.0934	293.7233	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	339.3670	246.1999	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	76.7670	138.5999	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	299.5893	214.1567	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	293.2629	209.1143	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	274.8077	194.4990	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	245.8153	173.5109	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	194.4201	137.3977	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	181.8201	279.7977	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	181.5293	127.9683	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	32.0501	22.4457	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	15.6098	11.2799	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	11.0357	7.9173	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	8.2414	5.5899	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2529.7409	2372.0767	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	6.3409	7.8767	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	ZAUS	11.00 Call	1,177	2480.2622	2322.7317	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2282.8068	2125.9344	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2086.2830	1930.3232	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	17.6318	22.1337	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	17.9102	22.4872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	22.3007	28.0546	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	24.1156	30.3579	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	28.1954	35.5392	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	32.9603	43.6374	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1367.1445	1226.7101	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	47.1203	66.9295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1322.8809	1184.2057	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1070.1541	943.9093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	109.2039	144.9960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1014.7857	891.8588	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1006.9985	884.5574	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	991.5158	870.0543	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	158.9222	210.5856	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	843.8646	740.7085	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	780.2697	683.3843	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	206.8697	269.1843	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	720.8036	630.0733	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	665.3841	580.6521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	613.8961	534.9573	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	589.5852	513.4558	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	575.4454	500.9692	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	522.1294	455.0960	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	505.4750	440.9004	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	482.0054	420.5163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	445.6244	388.8521	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	425.2582	371.1605	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	328.1237	287.1096	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	263.7683	231.7577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	251.0779	220.8538	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	245.8781	216.3827	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	1,000	229.5096	202.3180	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	183.3710	162.1376	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	168.6581	149.4496	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	165.4885	146.7155	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	104.4729	93.9528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.7083	28.6010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	42.5507	58.0714	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2016	ZAUS	11.60 Put	30,000	45.7706	62.1172	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	60.8453	80.8260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	63.4385	84.0101	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	70.8187	93.0304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	74.7748	97.8415	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	79.9818	104.1473	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	92.5262	119.2368	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	112.2611	145.9929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1327.0510	1215.4889	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	227.8139	283.4683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1151.1529	1048.5291	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	299.8668	368.9747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	444.7573	528.6580	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	762.4767	695.2888	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	683.9370	621.9497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	623.1914	566.4500	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	544.2509	494.3741	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	518.3250	470.6939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	453.6893	411.9303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	421.5537	382.8023	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	335.3552	303.7756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	275.0667	249.3606	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	211.5598	201.4167	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	55.6521	47.2425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	136.2122	167.4143	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	604.3361	560.0870	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	139.6060	174.4261	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	424.6616	389.0200	0.0000	0.0000	0	0.00
			<u>1,847,388</u>					<u>0.00</u>	<u>0.00</u>
		Total	2,638,296					48,083.00	639,158,312.50
								110,452,928.00	915,628,012,420.50
Future									
Sep 2015	ZAZW	Future	130	1.5212	1.5384	0.0000	0.0000	0	0.00
			<u>130</u>					<u>0.00</u>	<u>0.00</u>
		Total	130					0.00	0.00
								203.00	1,671,324.00
								0.00	0.00
								203.00	1,671,324.00
		Grand Total	3,498,983					51,750.00	818,165,170.80
								148,750,446	1,286,974,168,381.70