



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	301.0561	249.5062	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	0.0003	1.0602	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	62.1267	60.7769	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	888.4267	906.2769	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	136.2690	131.4107	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	938.4690	953.3107	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	391.5224	378.1055	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	372.2633	359.2066	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	99.6488	105.6772	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	12.8068	12.6818	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.8079	12.6837	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.8329	12.7110	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.8380	12.7157	0.0000	0.0000	12,000	153,619,200.00		
Aug 2015	DAUS	Future	600	12.8482	12.7249	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	12.8731	12.7479	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.9138	12.7881	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9818	12.8552	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.0469	12.9197	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.0777	12.9501	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.1084	12.9804	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.1629	13.0341	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.3002	13.1704	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.5151	13.3844	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	13.9286	13.7979	0.0000	0.0000	0	0.00		
			<u>21,646</u>					<u>12,000.00</u>	<u>153,619,200.00</u>	<u>3235630.00</u>	<u>32229059960.90</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	83.1578	61.1674	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	357.7578	457.8674	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0617	0.1010	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.2602	0.4201	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	302.9294	228.4807	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	126.6885	93.8788	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.6139	0.8148	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.8502	1.0825	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	1.8112	2.4058	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	3.1839	4.3544	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	164.2846	133.6675	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	55.9408	46.4841	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	4.7642	4.1996	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.8386	3.4205	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	5.9044	7.2855	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	184.9345	157.9627	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	20.4192	17.0010	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	5.9794	6.8948	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	11.5038	13.5883	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	198.8774	173.5674	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	28.4468	23.0154	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	8.2822	10.0251	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	16.0381	19.4185	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	205.6688	181.5791	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	35.6774	29.7806	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	68.7386	80.7206	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	641.6192	573.6163	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	578.5919	516.6305	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	230.9155	206.2651	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	58.3982	66.8870	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	160.9202	145.0645	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	81.7726	93.6758	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	238.1478	214.0741	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	93.9743	106.9106	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	248.4947	224.5619	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	104.0895	117.7525	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	252.8728	229.5822	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	115.7807	128.6069	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	261.1317	246.0371	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	183.4910	211.9576	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	346.5583	317.4791	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	124.8044	138.8326	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	294.0726	277.5853	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	133.5706	146.2108	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	323.5264	314.4586	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	143.3566	156.3183	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	359.4972	337.2051	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	153.4585	168.2995	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	353.1042	318.0831	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	160.4260	176.3980	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	330.8385	294.5247	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	168.5161	184.1689	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	300.1112	274.0310	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			66,046					12,000.00	153,619,200.00	8568399.00	32229059960.90
Future											
Sep 2015	EUUS	Future	510	1.0872	1.0963	0.0000	0.0000	308	3,348,576.00		
			<u>510</u>					<u>308.00</u>	<u>3,348,576.00</u>	<u>123024.00</u>	<u>1405386429.00</u>
Total			510					308.00	3,348,576.00	123024.00	1405386429.00
Future											
Sep 2015	ZAAD	Future	2,444	9.4490	9.4394	9.4546	9.4479	100	945,125.00		
Dec 2015	ZAAD	Future	8,541	9.5544	9.5443	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,875	9.6744	9.6626	0.0000	0.0000	0	0.00		
			<u>12,860</u>					<u>100.00</u>	<u>945,125.00</u>	<u>2615516.00</u>	<u>20881719010.40</u>
Total			12,860					100.00	945,125.00	2646090.00	20881719010.40
Future											
Sep 2015	ZAEU	Future	34,451	14.0050	13.9859	14.0286	14.0140	503	7,056,347.20		
Dec 2015	ZAEU	Future	37,796	14.2467	14.2261	14.2756	14.2756	250	3,568,900.00		

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Mar 2016	ZAEU	Future	3,200	14.5201	14.4974	0.0000	0.0000	0	0.00	
			<u>75,447</u>					<u>753.00</u>	<u>10,625,247.20</u>	<u>6926290.00</u>
Option										
Sep 2015	ZAEU	12.26 Put	26,000	1.1614	1.2421	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	4.7642	4.9213	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	9.1598	9.8874	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	9.7677	10.5816	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	12.6018	13.8314	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	120.2867	117.3039	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	77.1278	75.2157	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	42.7334	41.6819	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	71.5075	73.8553	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	295.3283	300.9365	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	74.5670	70.4403	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	105.6329	106.7511	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	131.4994	132.9794	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	303.4922	307.3044	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	381.3748	385.8765	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	509.8708	495.3706	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	466.5295	452.6703	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	256.1814	246.2882	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	237.5716	228.1608	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	462.8861	467.3111	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	478.1903	463.0867	0.0000	0.0000	0	0.00	
			<u>288,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3405231.00</u>
	Total		363,487					753.00	10,625,247.20	10331521.00
Future										
Sep 2015	ZAFR	Future	1,551	13.1327	13.1263	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,229	13.3826	13.3757	0.0000	0.0000	0	0.00	
			<u>8,780</u>					<u>0.00</u>	<u>0.00</u>	<u>463425.00</u>
	Total		8,780					0.00	0.00	463425.00
Future										
Sep 2015	ZAGB	Future	26,499	20.1121	19.8810	20.1300	20.0632	667	13,416,422.40	
Dec 2015	ZAGB	Future	5,747	20.4179	20.1817	20.4410	20.4353	251	5,130,685.30	
Mar 2016	ZAGB	Future	1,040	20.7568	20.5158	20.8071	20.8071	10	208,071.00	
			<u>33,286</u>					<u>928.00</u>	<u>18,755,178.70</u>	<u>4975387.00</u>
	Total							928.00	18,755,178.70	4975387.00
Option										
Sep 2015	ZAGB	18.00 Put	16,500	5.9875	9.5500	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	7.9336	11.2907	0.0000	0.0000	0	0.00	

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Sep 2015	ZAGB	18.50 Put	18,900	11.6269	16.6799	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	166.5800	117.7291	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	31.1351	36.1441	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1214.6659	1042.3728	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	647.8903	540.4481	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	475.7260	396.4091	0.0000	0.0000	0	0.00	
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1163988.00</u>
	Total		133,866					928.00	18,755,178.70	6139375.00
										74394832244.20
Future										
Sep 2015	ZAJY	Future	24	0.1031	0.1030	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1049	0.1047	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	0.1264	0.1254	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1260	0.1250	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	0.0638	0.0632	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0606	0.0600	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	1,157	12.8822	12.7568	12.9000	12.8219	248	318,836,870.00	
Dec 2015	ZAUM	Future	241	13.0848	12.9571	13.1074	13.0130	176	229,954,400.00	
Mar 2016	ZAUM	Future	155	13.3073	13.1775	13.3181	13.2749	10	13,293,530.00	
Jun 2016	ZAUM	Future	7	13.5248	13.3940	0.0000	0.0000	0	0.00	
			<u>1,560</u>					<u>434.00</u>	<u>562,084,800.00</u>	<u>97305.00</u>
	Total		1,560					434.00	562,084,800.00	101828.00
										98087023870.00
Future										
Sep 2015	ZAUS	Future	538,623	12.8822	12.7568	12.9189	12.8100	73,866	950,154,589.20	
Dec 2015	ZAUS	Future	160,811	13.0848	12.9571	13.1200	13.0149	22,829	298,401,729.80	
Mar 2016	ZAUS	Future	16,253	13.3073	13.1775	13.3181	13.2566	1,300	17,264,330.00	
Jun 2016	ZAUS	Future	7,271	13.5248	13.3940	13.4926	13.4600	1,500	20,211,900.00	
Sep 2016	ZAUS	Future	0	13.7485	13.6168	13.7691	13.7691	500	6,884,550.00	

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		722,958					99,995.00	1,292,917,099.00	90837355.00	900329102312.30
Option										
Sep 2015	ZAUS	10.56 Put	18,946	0.1321	0.1801	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.60 Call	13,700	2282.3485	2157.0020	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.98 Put	24,142	0.4559	0.6110	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Call	33,750	1882.6839	1757.4482	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Put	59,545	0.4839	0.6482	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.17 Call	10,000	1713.0066	1587.8769	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.20 Put	8,775	0.8833	1.1788	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.24 Put	48,000	0.9972	1.3303	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.29 Put	50,000	1.1611	1.5482	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.50 Put	27,540	2.2120	2.9508	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.54 Put	50,000	2.5034	3.4927	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Call	500	1285.2169	1161.2845	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Put	540	3.0169	4.4845	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.62 Put	10,000	3.2718	4.8691	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.75 Put	2,310	5.4862	8.2051	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Call	13,700	896.2513	777.7667	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Put	39,000	14.0513	20.9667	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.04 Call	1,139	858.4206	740.9610	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.08 Call	12,000	820.8881	704.5752	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Call	40	802.2439	686.5613	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Put	13,000	20.0439	29.7613	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.13 Call	1,237	774.4425	660.6306	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Call	40	710.4309	601.7572	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Put	50,000	28.2309	44.9572	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.23 Call	5,000	683.4054	577.2793	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.27 Put	201	36.2590	58.5957	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.39 Put	201	57.9286	88.5357	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.44 Call	10,000	511.4782	420.4630	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.48 Put	8,500	79.4276	116.9461	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.50 Call	33,750	467.0712	380.7887	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.51 Call	3,000	459.8873	374.4129	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.55 Call	3,000	431.7926	349.5866	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.60 Call	10,000	398.1445	320.0981	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.62 Call	8,000	385.1527	308.7865	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.67 Call	10,000	353.8562	281.7123	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.70 Call	4,810	335.8987	266.2933	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.75 Call	950	307.3435	241.9556	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.80 Call	200	280.5071	221.1095	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.86 Call	10,000	250.5553	198.2119	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.90 Call	3,000	231.9320	184.1652	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	13.00 Call	53,650	193.4476	152.9814	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	311.2476	396.1814	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	173.2465	136.7426	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	170.0751	134.2027	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	160.8891	126.8528	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	146.6112	115.4680	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	121.6242	95.6465	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	489.4242	588.8465	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	114.9771	90.3939	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	91.8090	72.1529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	32.2030	26.2025	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	19.8152	15.9416	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	15.4487	12.5199	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	12.5242	10.2187	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2144.9840	2019.3788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	10.1840	12.2788	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2095.9761	1970.5669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1900.9371	1776.5026	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1707.9320	1584.8553	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	32.9110	39.4077	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	33.4891	40.0961	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	42.6526	53.5917	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	46.4559	59.6463	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	57.8835	73.3895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	71.4561	89.5174	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	1072.2028	965.3681	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1031.1411	925.8025	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	1023.0093	917.9769	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	102.0305	125.3178	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	990.7616	886.9782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	203.9431	250.2643	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	722.5058	641.5989	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	716.3095	635.8742	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	704.0428	624.5441	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	539.4397	473.6518	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	492.4033	432.0859	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	449.0480	395.1782	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	411.2897	361.5342	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.28 Call	150	383.4614	336.8044	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	345.3947	303.0748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	333.6276	292.6657	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	316.7895	277.7934	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.66 Call	2,000	276.3149	242.3249	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.00 Call	1,000	209.1067	0.0000	0.0000	0.0000	1,000	0.00		
Dec 2015	ZAUS	14.37 Call	580	157.3444	138.4462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	112.3689	99.3437	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	102.9842	91.1946	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	100.9690	89.4450	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	65.0258	61.6989	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	33.1321	38.6271	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	64.3263	73.8303	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	68.5828	78.6091	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	88.2510	100.6339	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	91.6000	104.3789	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	101.0904	117.8049	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	106.1552	125.4683	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	115.1460	135.5559	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	136.8841	159.8060	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	1010.7547	918.6427	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	544.3554	492.1028	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	434.6246	392.5290	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	355.5201	321.0578	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	308.0116	277.5904	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	180.1582	163.1076	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	158.1141	151.1126	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	27.3618	22.2243	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	175.5827	202.0887	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	434.8112	398.8992	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	172.0675	185.9448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	278.0262	248.1624	0.0000	0.0000	0	0.00		
			<u>1,607,862</u>					<u>1,500.00</u>	<u>0.00</u>	<u>17880441.00</u>	<u>0.00</u>
	Total		2,330,820					101,495.00	1,292,917,099.00	108717796.00	900329102312.30
Future											
Sep 2015	ZAZW	Future	130	1.6160	1.5960	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		3,066,554					116,018.00	2042295225.90	146,195,906	1,262,873,994,341.10