



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	286.2656	301.0561	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	0	0.0000	0.0003	0.0000	0.0000	10,000	0.00		
			0					10,000.00	0.00	20000.00	685000.00
		Total	0					10,000.00	0.00	20000.00	685000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	55.7783	62.1267	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	888.6783	888.4267	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	127.8408	136.2690	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	936.8408	938.4690	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	377.9190	391.5224	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	358.9011	372.2633	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	92.4001	99.6488	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	12.7493	12.8068	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.7515	12.8079	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.7781	12.8329	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.7826	12.8380	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.7915	12.8482	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	Future	285	12.8139	12.8731	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.8542	12.9138	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9218	12.9818	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.9862	13.0469	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.0168	13.0777	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.0473	13.1084	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.1013	13.1629	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2380	13.3002	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.4522	13.5151	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.6777	13.0856	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.8663	13.9286	0.0000	0.0000	0	0.00		
			<u>21,646</u>					<u>0.00</u>	<u>0.00</u>	<u>3235630.00</u>	<u>32229059960.90</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	61.9800	83.1578	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	391.5800	357.7578	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0703	0.0617	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.2758	0.2602	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	255.7205	302.9294	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	98.5187	126.6885	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.4585	0.6139	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.7425	0.8502	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	1.5778	1.8112	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	2.7867	3.1839	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	139.2980	164.2846	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	46.1432	55.9408	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	2.5732	4.7642	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.7208	2.8386	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	5.7816	5.9044	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	164.1991	184.9345	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	15.8946	20.4192	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	5.8797	5.9794	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	11.6706	11.5038	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	180.3588	198.8774	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	24.7572	28.4468	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	8.6409	8.2822	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	16.7791	16.0381	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	188.7440	205.6688	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	30.2336	35.6774	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	71.3780	68.7386	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	603.7695	641.6192	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	543.3172	578.5919	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	214.7811	230.9155	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	11.60 Put	1,000	59.4017	58.3982	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	149.9058	160.9202	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	83.7897	81.7726	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	222.1148	238.1478	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	95.6311	93.9743	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	232.7325	248.4947	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	105.2531	104.0895	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	237.5872	252.8728	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	116.6481	115.7807	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	248.8603	261.1317	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	190.5513	183.4910	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	328.5043	346.5583	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	128.0377	124.8044	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	284.6492	294.0726	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	136.6684	133.5706	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	322.8301	323.5264	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	147.3411	143.3566	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	353.2516	359.4972	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	157.0163	153.4585	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	334.2733	353.1042	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	164.3436	160.4260	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	315.5567	330.8385	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	170.3987	168.5161	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	290.8270	300.1112	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					0.00	0.00	8568399.00	32229059960.90
Future											
Sep 2015	EUUS	Future	510	1.0917	1.0872	0.0000	0.0000	0	0.00		
			<u>510</u>					<u>0.00</u>	<u>0.00</u>	<u>123024.00</u>	<u>1405386429.00</u>
Total			510					0.00	0.00	123024.00	1405386429.00
Future											
Sep 2015	ZAAD	Future	2,444	9.3993	9.4490	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,541	9.5036	9.5544	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,875	9.6225	9.6744	0.0000	0.0000	0	0.00		
			<u>12,860</u>					<u>0.00</u>	<u>0.00</u>	<u>2615516.00</u>	<u>20881719010.40</u>
Total			12,860					0.00	0.00	2646090.00	20881719010.40
Future											
Sep 2015	ZAEU	Future	34,451	13.9984	14.0050	13.9985	13.9985	1	13,998.50		
Dec 2015	ZAEU	Future	37,797	14.2388	14.2467	14.2425	14.2320	72	1,027,094.50		

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	Mar 2016	ZAEU	Future	3,200	14.5113	14.5201	0.0000	0.0000	0	0.00		
				<u>75,448</u>					<u>73.00</u>	<u>1,041,093.00</u>	<u>6926363.00</u>	<u>87614630775.20</u>
Option	Sep 2015	ZAEU	12.26 Put	26,000	0.8048	1.1614	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	3.7102	4.7642	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	7.3902	9.1598	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.92 Put	9,000	7.9084	9.7677	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.00 Put	10,700	10.3485	12.6018	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.38 Call	6,000	109.3847	120.2867	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.60 Call	26,000	68.7037	77.1278	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	37.1608	42.7334	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,682	66.6914	71.5075	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	288.5153	295.3283	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	69.0596	74.5670	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.05 Put	18,000	99.2679	105.6329	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	124.6926	131.4994	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	296.0730	303.4922	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	12,000	373.9724	381.3748	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	495.4570	509.8708	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.05 Call	24,000	452.5391	466.5295	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	245.1878	256.1814	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	24,000	226.9682	237.5716	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	456.1201	462.8861	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	465.6562	478.1903	0.0000	0.0000	0	0.00		
				<u>288,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3405231.00</u>	<u>0.00</u>
	Total			363,488					73.00	1,041,093.00	10331594.00	87614630775.20
Future	Sep 2015	ZAFR	Future	1,551	13.0765	13.1327	0.0000	0.0000	0	0.00		
	Dec 2015	ZAFR	Future	7,229	13.3240	13.3826	0.0000	0.0000	0	0.00		
				<u>8,780</u>					<u>0.00</u>	<u>0.00</u>	<u>463425.00</u>	<u>4344104028.00</u>
	Total			8,780					0.00	0.00	463425.00	4344104028.00
Future	Sep 2015	ZAGB	Future	26,664	19.8744	20.1121	20.0372	19.8502	956	19,015,531.00		
	Dec 2015	ZAGB	Future	5,757	20.1756	20.4179	20.3300	20.3300	10	203,300.00		
	Mar 2016	ZAGB	Future	1,040	20.5109	20.7568	0.0000	0.0000	0	0.00		
				<u>33,461</u>					<u>966.00</u>	<u>19,218,831.00</u>	<u>4976353.00</u>	<u>74414051075.20</u>
Option	Sep 2015	ZAGB	18.00 Put	16,500	6.2891	5.9875	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	7.6135	7.9336	0.0000	0.0000	0	0.00		

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Sep 2015	ZAGB	18.50 Put	18,900	11.8764	11.6269	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	92.5351	166.5800	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	33.0196	31.1351	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1019.9633	1214.6659	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	519.7982	647.8903	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	379.3334	475.7260	0.0000	0.0000	0	0.00		
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1163988.00</u>	<u>0.00</u>
	Total		134,041					966.00	19,218,831.00	6140341.00	74414051075.20
Future											
Sep 2015	ZAJY	Future	24	0.1028	0.1031	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1046	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>	<u>6843102441.20</u>
	Total		4,322					0.00	0.00	669103.00	6843102441.20
Future											
Sep 2015	ZAKS	Future	13	0.1260	0.1264	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1245	0.1260	0.0000	0.0000	0	0.00		
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5804.00</u>	<u>72302220.00</u>
	Total		1,973					0.00	0.00	5804.00	72302220.00
Future											
Sep 2015	ZANN	Future	17,500	0.0638	0.0638	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	76,700	0.0606	0.0606	0.0000	0.0000	0	0.00		
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u>	<u>5125880040.00</u>
	Total		94,200					0.00	0.00	913387.00	5125880040.00
Future											
Sep 2015	ZAUM	Future	1,229	12.8228	12.8822	12.8667	12.8115	170	218,349,500.00		
Dec 2015	ZAUM	Future	257	13.0238	13.0848	13.0622	13.0148	52	67,815,460.00		
Mar 2016	ZAUM	Future	155	13.2451	13.3073	13.2443	13.2443	5	6,622,150.00		
Jun 2016	ZAUM	Future	7	13.4619	13.5248	0.0000	0.0000	0	0.00		
			<u>1,648</u>					<u>227.00</u>	<u>292,787,110.00</u>	<u>97532.00</u>	<u>98379810980.00</u>
	Total		1,648					227.00	292,787,110.00	102055.00	98379810980.00
Future											
Sep 2015	ZAUS	Future	538,038	12.8228	12.8822	12.8626	12.8101	17,294	222,077,391.00		
Dec 2015	ZAUS	Future	156,773	13.0238	13.0848	13.0622	13.0346	11,708	152,832,779.30		
Mar 2016	ZAUS	Future	16,253	13.2451	13.3073	13.2443	13.2443	500	6,622,150.00		
Jun 2016	ZAUS	Future	7,271	13.4619	13.5248	0.0000	0.0000	0	0.00		
			<u>718,335</u>					<u>29,502.00</u>	<u>381,532,320.30</u>	<u>90866857.00</u>	<u>900710634632.60</u>

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Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.0954	0.1321	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2222.9100	2282.3485	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.4229	0.4559	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1823.2538	1882.6839	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.4538	0.4839	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1653.6256	1713.0066	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.9172	0.8833	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	1.0554	0.9972	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	1.2574	1.1611	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	2.6137	2.2120	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	2.9909	2.5034	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1226.4602	1285.2169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	3.6602	3.0169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	3.9148	3.2718	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	6.0540	5.4862	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	836.6779	896.2513	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	13.8779	14.0513	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	798.6238	858.4206	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	760.8321	820.8881	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	742.0449	802.2439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	19.2449	20.0439	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	714.0125	774.4425	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	651.3271	710.4309	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	28.5271	28.2309	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	625.3886	683.4054	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	38.6727	36.2590	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.39 Put	201	62.0570	57.9286	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	457.1182	511.4782	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	85.2831	79.4276	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	413.9637	467.0712	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	407.0071	459.8873	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	379.8645	431.7926	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	347.5145	398.1445	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	335.0748	385.1527	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	305.2368	353.8562	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.70 Call	4,810	288.2061	335.8987	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	261.2769	307.3435	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	236.1556	280.5071	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	210.7681	250.5553	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	195.2178	231.9320	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	160.8038	193.4476	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 Put	501	338.0038	311.2476	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	142.9648	173.2465	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	140.1819	170.0751	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	132.1385	160.8891	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	119.7152	146.6112	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	98.2116	121.6242	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	525.4116	489.4242	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	92.5450	114.9771	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	73.0010	91.8090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	24.9786	32.2030	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	14.8422	19.8152	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	11.4460	15.4487	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	9.1971	12.5242	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2084.6539	2144.9840	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	10.8539	10.1840	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2035.6807	2095.9761	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1840.7987	1900.9371	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1647.9884	1707.9320	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	34.2215	32.9110	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	34.8149	33.4891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	45.4541	42.6526	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	50.7567	46.4559	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	62.8636	57.8835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	77.1723	71.4561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	1017.7311	1072.2028	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	977.1040	1031.1411	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	969.0623	1023.0093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	109.2643	102.0305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	937.1795	990.7616	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	221.2430	203.9431	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	678.9767	722.5058	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	672.9515	716.3095	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	661.0241	704.0428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	501.4749	539.4397	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	456.0728	492.4033	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	416.7632	449.0480	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	380.8981	411.2897	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	354.5220	383.4614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	318.5266	345.3947	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	307.4184	333.6276	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	291.5421	316.7895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	253.5101	276.3149	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	14.00 Call	1,000	191.1616	209.1067	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	143.1662	157.3444	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	101.9127	112.3689	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	93.3485	102.9842	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	91.5129	100.9690	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	61.1965	65.0258	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	33.7733	33.1321	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	66.0794	64.3263	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	70.5032	68.5828	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	90.9771	88.2510	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	94.4673	91.6000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	104.3648	101.0904	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	109.6513	106.1552	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	119.0384	115.1460	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	141.7499	136.8841	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	177.5034	0.0000	0.0000	0.0000	10,000	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	958.6048	1010.7547	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	342.4039	0.0000	0.0000	0.0000	10,000	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	625.4592	0.0000	0.0000	0.0000	10,000	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	511.9152	544.3554	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	452.2257	0.0000	0.0000	0.0000	10,000	0.00		
Mar 2016	ZAUS	13.94 Call	788	407.8331	434.6246	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	351.3910	0.0000	0.0000	0.0000	10,000	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	333.1281	355.5201	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	288.4387	308.0116	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	168.4640	180.1582	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	150.7151	158.1141	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	24.8047	27.3618	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	182.6548	175.5827	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	412.7737	434.8112	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	173.9818	172.0675	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	260.7570	278.0262	0.0000	0.0000	0	0.00		
			<u>1,657,862</u>					<u>50,000.00</u>	<u>0.00</u>	<u>17930441.00</u>	<u>0.00</u>
		Total	2,376,197					79,502.00	381,532,320.30	108797298.00	900710634632.60
Future											
Sep 2015	ZAZW	Future	130	1.6087	1.6160	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

<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>
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Grand Total		3,102,195				90,768.00	694579354.30	146,286,674	1,263,568,573,695.40
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