



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	297.8313	323.6963	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	98.6621	73.3372	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	569.9621	670.1372	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	195.0434	160.6434	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	640.2434	731.5434	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	500.6321	444.7107	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	475.4035	421.8261	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	54.9727	0.0000	0.0000	0.0000	8,000	0.00		
			8,000					8,000.00	0.00	8,000.00	0.00
		Total	8,000					8,000.00	0.00	8,000.00	0.00
Future											
Aug 2015	DAUS	Future	0	12.7798	12.8107	0.0000	0.0000	750	9,596,250.00		
Aug 2015	DAUS	Future	2,491	12.7582	12.8107	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.7788	12.8351	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.7833	12.8396	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.7923	12.8486	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.8147	12.8710	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	12.8550	12.9116	0.0000	0.0000	1,250	16,117,650.00		
Oct 2015	DAUS	Future	235	12.8886	12.9454	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9227	12.9800	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.9873	13.0449	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	276	13.0181	13.0752	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.0488	13.1055	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.1032	13.1591	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2402	13.2958	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.4540	13.5115	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.6948	13.7504	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.9221	13.9761	0.0000	0.0000	0	0.00		
			<u>20,881</u>					<u>2,000.00</u>	<u>25,713,900.00</u>	<u>3,261,865.00</u>	<u>32,562,394,730.90</u>

Option

Aug 2015	DAUS	12.50 Call	201	261.3981	314.4257	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	38.2481	51.4256	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	367.1481	324.1256	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0443	0.0411	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.1369	0.1377	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	233.0416	276.4212	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	70.7496	90.8716	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0846	0.0857	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.4384	0.4378	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	1.0610	1.0279	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	2.0495	1.9410	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	119.9691	136.8672	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	35.8940	41.5478	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0427	0.0541	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.0236	1.9805	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	4.3662	4.2317	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	148.6804	163.7324	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	13.1044	15.9608	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	460.2366	496.2144	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	4.6696	4.3809	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	9.4396	8.8314	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	168.0937	180.5282	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	21.9212	23.8600	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	7.8796	7.1619	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	14.9765	13.7700	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	177.7073	188.5247	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	27.5846	30.7911	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	65.3078	61.3705	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	589.5332	619.5760	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	528.5712	556.1284	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	204.2644	214.1467	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	55.3714	51.6452	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	141.8425	147.4162	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	11.80 Put	250	78.8171	74.0856	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	212.4598	221.0782	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	92.8078	86.7550	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	224.5248	231.7973	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	104.3053	97.2799	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	230.0680	236.2197	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	116.1567	109.1402	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	240.6755	244.2101	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	188.6892	174.4295	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	319.6116	327.4297	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	126.8643	118.5686	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	275.6387	276.8346	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	134.9097	126.4107	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	312.8530	312.6025	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	364.7773	0.0000	0.0000	0.0000	2,000	0.00		
Aug 2016	DAUS	15.52 Call	2,000	430.9163	0.0000	0.0000	0.0000	2,000	0.00		
Aug 2016	DAUS	11.80 Put	250	144.5518	136.0123	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	344.5522	343.7666	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	152.8639	143.8883	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	328.2549	342.9005	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	158.2898	150.1122	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	314.1467	319.8781	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	163.7104	156.6270	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	288.8829	291.4862	0.0000	0.0000	0	0.00		
			<u>48,901</u>					<u>4,000.00</u>	<u>0.00</u>	<u>5,337,471.00</u>	<u>0.00</u>
Total			69,782					6,000.00	25,713,900.00	8,599,336.00	32,562,394,730.90
Future											
Sep 2015	EUUS	Future	1,101	1.1198	1.1051	1.1214	1.1134	2,710	30,215,690.00		
Dec 2015	EUUS	Future	3,972	1.1213	1.1067	0.0000	0.0000	3,996	44,704,740.00		
			<u>5,073</u>					<u>6,706.00</u>	<u>74,920,430.00</u>	<u>144,335.00</u>	<u>1,641,705,444.00</u>
Total			5,073					6,706.00	74,920,430.00	144,335.00	1,641,705,444.00
Future											
Sep 2015	ZAAD	Future	2,444	9.4299	9.3730	9.4216	9.3925	1,000	9,407,350.00		
Dec 2015	ZAAD	Future	8,541	9.5350	9.4771	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,925	9.6546	9.5947	0.0000	0.0000	0	0.00		
			<u>12,910</u>					<u>1,000.00</u>	<u>9,407,350.00</u>	<u>2,617,016.00</u>	<u>20,895,942,120.40</u>
Total			12,910					1,000.00	9,407,350.00	2,647,590.00	20,895,942,120.40
Future											
Sep 2015	ZAEU	Future	35,955	14.3595	14.2342	14.3801	14.3115	438	6,278,809.50		

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Dec 2015	ZAEU	Future	39,627	14.6056	14.4786	14.6070	14.5654	255	3,714,385.00		
Mar 2016	ZAEU	Future	3,200	14.8839	14.7529	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	Future	250	15.1631	15.0314	0.0000	0.0000	0	0.00		
			<u>79,032</u>					<u>693.00</u>	<u>9,993,194.50</u>	<u>6,935,453.00</u>	<u>87,743,605,283.50</u>
Option											
Sep 2015	ZAEU	12.26 Put	26,000	0.1429	0.2026	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	0.7474	1.0644	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	1.5643	2.2291	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	1.6791	2.3976	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	2.2265	3.2054	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	210.4297	156.9627	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	132.0801	95.8441	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	67.2841	47.4868	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	33.7958	38.7993	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	157.0008	188.4606	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	302.8520	0.0000	0.0000	0.0000	100	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	89.1613	77.4774	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	66.9042	72.1072	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	80.2010	87.1597	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	190.4592	214.7937	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	238.4648	270.0529	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	630.3286	570.9574	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	575.1809	520.2863	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	305.7070	274.9563	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	282.5250	253.8249	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	314.7240	349.9485	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	557.0373	516.2981	0.0000	0.0000	0	0.00		
			<u>288,140</u>					<u>100.00</u>	<u>0.00</u>	<u>3,405,331.00</u>	<u>0.00</u>
	Total		367,172					793.00	9,993,194.50	10,340,784.00	87,743,605,283.50
Future											
Sep 2015	ZAFR	Future	1,551	13.2357	13.1069	13.1944	13.1455	200	2,634,195.00		
Dec 2015	ZAFR	Future	7,229	13.4865	13.3551	0.0000	0.0000	0	0.00		
			<u>8,780</u>					<u>200.00</u>	<u>2,634,195.00</u>	<u>463,625.00</u>	<u>4,346,738,223.00</u>
	Total		8,780					200.00	2,634,195.00	463,625.00	4,346,738,223.00
Future											
Sep 2015	ZAGB	Future	26,811	20.0482	20.0555	20.1430	20.0114	2,307	46,373,920.70		
Dec 2015	ZAGB	Future	6,240	20.3534	20.3614	20.4086	20.3868	800	16,318,320.00		
Mar 2016	ZAGB	Future	1,017	20.6924	20.6979	20.7618	20.7618	25	519,045.00		
			<u>34,068</u>					<u>3,132.00</u>	<u>63,211,285.70</u>	<u>4,983,371.00</u>	<u>74,554,754,339.70</u>

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Option										
Sep 2015	ZAGB	18.00 Put	16,500	4.2775	4.1751	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	5.4797	5.3369	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	8.6125	8.3246	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	117.4553	120.7283	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	29.5439	28.6317	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1143.4186	1147.5647	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	585.7188	587.8600	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	424.1418	426.0181	0.0000	0.0000	0	0.00	
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1,163,988.00</u>
	Total		134,648					3,132.00	63,211,285.70	6,147,359.00
										74,554,754,339.70
Future										
Sep 2015	ZAJY	Future	24	0.1035	0.1032	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1053	0.1050	0.0000	0.0000	0	0.00	
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>	<u>669,103.00</u>
	Total		4,322					0.00	0.00	6,843,102,441.20
Future										
Sep 2015	ZAKS	Future	13	0.1263	0.1270	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1258	0.1267	0.0000	0.0000	0	0.00	
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5,804.00</u>
	Total		1,973					0.00	0.00	72,302,220.00
Future										
Sep 2015	ZANN	Future	17,500	0.0637	0.0640	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0601	0.0608	0.0000	0.0000	0	0.00	
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913,387.00</u>
	Total		94,200					0.00	0.00	5,125,880,040.00
Future										
Sep 2015	ZAUM	Future	1,246	12.8237	12.8800	12.9287	12.8326	69	88,873,090.00	
Dec 2015	ZAUM	Future	275	13.0252	13.0822	13.1150	13.0338	31	40,524,960.00	
Mar 2016	ZAUM	Future	155	13.2473	13.3030	0.0000	0.0000	0	0.00	
Jun 2016	ZAUM	Future	7	13.4637	13.5211	0.0000	0.0000	0	0.00	
			<u>1,683</u>					<u>100.00</u>	<u>129,398,050.00</u>	<u>97,869.00</u>
	Total		1,683					100.00	129,398,050.00	98,814,089,750.00
Future										
Sep 2015	ZAUS	Future	512,705	12.8237	12.8800	12.9276	12.7999	72,084	929,563,911.90	
Dec 2015	ZAUS	Future	157,830	13.0252	13.0822	13.1257	13.0021	4,320	56,484,440.90	

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Mar 2016	ZAUS	Future	16,253	13.2473	13.3030	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	7,271	13.4637	13.5211	0.0000	0.0000	0	0.00		
			<u>694,059</u>					<u>76,404.00</u>	<u>986,048,352.80</u>	<u>91,065,879.00</u>	<u>903,271,118,553.90</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.0285	0.0302	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2223.7338	2280.0355	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.1687	0.1665	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1823.8834	1880.1805	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.1834	0.1805	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1654.0727	1710.3574	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.4221	0.4029	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.4980	0.4727	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.6120	0.5769	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	1.4426	1.3228	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	1.6676	1.5472	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1225.7730	1281.9552	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	2.0730	1.9552	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	2.2292	2.1052	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	3.5769	3.3991	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	832.5838	888.4691	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	8.8838	8.4691	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	793.9708	849.7860	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	755.5710	811.3014	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	736.4608	792.1424	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	12.7608	12.1424	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	707.9198	763.5180	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	643.5546	697.3377	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	19.8546	17.3377	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	616.7762	669.2752	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	27.9978	22.8595	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.39 Put	201	47.7194	39.8958	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	442.1485	489.2952	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	68.2199	57.9168	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	397.2199	442.6155	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	389.9759	435.0635	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	361.7302	405.5429	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	328.1056	370.2351	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	315.1932	356.6230	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	284.2863	323.9102	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.70 Call	4,810	266.6957	305.2001	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	238.9808	275.5709	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	213.2719	247.9017	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	12.86 Call	10,000	187.7364	217.2815	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	172.2423	198.4169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	138.4303	160.7125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	314.7303	280.7125	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	121.2157	141.3594	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	118.5510	138.3525	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	110.8885	129.6942	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	99.1666	116.3992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	79.2486	93.6602	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	505.5486	463.6602	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	74.0885	87.7360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	56.6268	67.5744	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	16.9875	20.3770	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	9.1731	11.5636	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	6.6605	8.4433	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	5.0740	6.4598	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2084.1777	2140.6484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	8.9777	8.4484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2035.0539	2091.4805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1839.4579	1895.6671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1645.7308	1701.6335	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	29.4123	27.8805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	29.9421	28.3835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	39.5053	36.3979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	44.3192	39.7472	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	55.3885	50.0417	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	68.5949	62.4048	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	1009.4001	1059.2804	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	968.1836	1017.5673	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	960.0238	1009.3052	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	98.5871	90.6611	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	927.6671	976.5301	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	206.4059	187.7206	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	665.4524	703.5694	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	659.3387	697.2633	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	647.2413	684.7789	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	485.8762	517.7296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	440.1697	470.2284	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	400.9473	426.5807	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	365.2889	388.9673	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	339.1592	361.3567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	303.6338	323.7615	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.44 Call	39,222	292.7059	312.1821	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	13,737	277.1146	295.6559	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	239.9243	256.1273	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.00 Call	1,000	179.5075	191.3120	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	133.5360	142.2167	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	94.3796	100.2073	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	86.3183	91.5450	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	84.5920	89.6900	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	56.3025	56.9841	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	32.5295	29.9402	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	63.3475	58.5856	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	67.5734	62.5256	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	87.1577	80.8098	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	90.5005	83.9364	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	99.9900	92.8130	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	105.0609	97.5622	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	114.0766	106.0418	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	135.9297	126.6193	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	170.4233	159.2107	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	951.1180	991.4349	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	331.3073	309.3176	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	611.7600	581.3549	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	500.2934	521.1204	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	440.7286	458.8967	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	396.5596	412.6489	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	340.6183	354.0601	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	322.5647	335.1437	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	278.5013	288.9532	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	161.2480	166.3460	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	144.4803	145.9004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.1201	23.9082	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	180.8711	167.0068	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	403.3702	414.0528	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	166.4343	159.2415	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	259.9514	270.8614	0.0000	0.0000	0	0.00		
			<u>1,657,862</u>					<u>0.00</u>	<u>0.00</u>	<u>17,930,441.00</u>	<u>0.00</u>
		Total	2,351,921					76,404.00	986,048,352.80	108,996,320.00	903,271,118,553.90
Future											
Sep 2015	ZAZW	Future	130	1.6201	1.6240	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>

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		Total	130				0.00	0.00
								203.00
								1,671,324.00

Grand Total		3,090,594					102,335.00	1,301,326,758.00	146,580,189	1,267,553,049,649.50
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