



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Sep 2015	CAGH	Future	24,000	225.8767	269.3953	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>
		<b>Total</b>	<b>24,000</b>					<b>0.00</b>	<b>0.00</b>	<b>18 980.00</b>	<b>3 036 800.00</b>
<b>Future</b>											
Aug 2015	CAGI	Future	10,000	18.7235	6.4923	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>685 000.00</u>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>685 000.00</b>
<b>Option</b>											
Sep 2015	DAEU	14.85 Call	1,000	79.0092	68.7104	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	843.1092	873.8104	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	156.7917	143.4987	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	895.7917	923.9987	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	413.7972	388.1138	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	393.9262	368.6786	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>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1 000.00</b>	<b>0.00</b>
<b>Future</b>											
Aug 2015	DANZ	Future	0	8.3918	8.3952	0.0000	0.0000	8,000	67,110,400.00		
			<u>0</u>					<u>8,000.00</u>	<u>67,110,400.00</u>	<u>724 120.00</u>	<u>5 466 309 252.00</u>
<b>Option</b>											
Aug 2015	DANZ	8.40 Put	8,000	79.9637	73.7542	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>448 000.00</u>	<u>0.00</u>
		<b>Total</b>	<b>8,000</b>					<b>8,000.00</b>	<b>67,110,400.00</b>	<b>1 172 120.00</b>	<b>5 466 309 252.00</b>
<b>Future</b>											
Aug 2015	DAUS	Future	750	12.6379	12.7621	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>		
Aug 2015	DAUS	Future	2,491	12.6402	12.7644	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.6682	12.7913	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.6728	12.7958	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.6821	12.8047	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.7048	12.8272	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.7449	12.8676	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.8126	12.9358	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.8774	13.0005	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.9077	13.0307	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.9379	13.0609	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.9915	13.1142	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.1270	13.2506	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.3414	13.4650	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	13.7565	13.8729	0.0000	0.0000	0	0.00		
			<u>9,646</u>					<u>0.00</u>	<u>0.00</u>	<u>3 223 600.00</u>	<u>32 075 060 165.90</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	60.2099	87.4929	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	499.7099	403.9929	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1200	0.0918	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.5108	0.3896	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	211.8829	288.9113	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	89.8662	127.9936	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.7549	0.6372	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.3116	1.2389	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	2.9087	2.6510	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	5.2516	4.6530	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	130.4172	161.4306	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	47.4635	57.0880	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	4.6039	5.6051	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	4.1769	3.9165	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	8.6478	8.3042	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	155.2814	186.4065	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	17.5583	23.3773	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	8.4836	7.4505	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	16.3108	14.4968	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	172.2348	197.0145	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	24.2693	29.7260	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	11.5993	10.6780	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	22.2971	19.9811	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	181.6404	201.0243	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	30.8351	34.3664	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jan 2016	DAUS	11.80 Put	250	91.0439	76.5159	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	562.9043	618.3862	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	508.6716	557.0501	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	207.7835	222.8761	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	73.3688	64.6812	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	147.8539	155.9890	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	100.9602	88.9781	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	215.2853	230.0392	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	112.2479	100.5970	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	224.8299	240.3012	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	122.6950	109.9418	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	229.3939	244.8304	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	131.6231	121.5697	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	249.0876	251.9985	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	219.4759	194.2984	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	315.1629	333.7172	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	141.3014	130.2488	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	281.0432	285.8713	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	148.1351	138.3750	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	318.3090	316.7911	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	158.4417	149.0571	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	334.6536	347.4228	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	169.7358	158.9597	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	319.5618	328.5176	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	178.0028	166.5051	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	293.3323	310.0867	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	185.3385	172.8697	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	268.1174	285.7323	0.0000	0.0000	0	0.00		
			<u>44,400</u>					0.00	0.00	5 332 769.00	0.00
<b>Total</b>			<b>54,046</b>					<b>0.00</b>	<b>0.00</b>	<b>8 556 369.00</b>	<b>32 075 060 165.90</b>
<b>Future</b>											
Sep 2015	EUUS	Future	725	1.1065	1.0927	1.1090	1.1090	50	554,275.00		
			<u>725</u>					50.00	554,275.00	122 715.00	1 402 026 846.00
<b>Total</b>			<b>725</b>					<b>50.00</b>	<b>554,275.00</b>	<b>122 715.00</b>	<b>1 402 026 846.00</b>
<b>Future</b>											
Sep 2015	ZAAD	Future	2,544	9.3124	9.3143	9.3211	9.2459	2,000	18,575,850.00		
Dec 2015	ZAAD	Future	8,541	9.4175	9.4186	0.0000	0.0000	87	816,277.50		
Mar 2016	ZAAD	Future	1,875	9.5360	9.5368	0.0000	0.0000	0	0.00		
			<u>12,960</u>					2,087.00	19,392,127.50	2 613 116.00	20 858 909 785.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
<b>Total</b>			<b>12,960</b>					<b>2,087.00</b>	<b>19,392,127.50</b>	2 643 690.00	20 858 909 785.40
<b>Future</b>											
Sep 2015	ZAEU	Future	34,554	14.0672	14.0263	14.1093	14.0401	996	14,036,029.00		
Dec 2015	ZAEU	Future	37,296	14.3104	14.2679	14.3681	14.3681	500	7,184,050.00		
Mar 2016	ZAEU	Future	3,200	14.5829	14.5400	0.0000	0.0000	0	0.00		
			<b>75,050</b>					<b>1,496.00</b>	<b>21,220,079.00</b>	6 923 219.00	87 570 082 278.20
<b>Option</b>											
Sep 2015	ZAEU	12.26 Put	26,000	1.0772	1.3639	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	3.8171	5.0523	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	7.7969	9.7216	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	8.3575	10.3649	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	10.9919	13.3566	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	146.5874	132.0649	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	97.2425	85.9429	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	56.0358	48.5623	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	61.3382	68.8898	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	269.3324	283.6012	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	83.0336	74.7647	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	92.0357	101.7463	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	112.6451	124.7394	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	274.6640	290.2158	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	349.9568	366.0980	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	530.2515	507.0904	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	485.4312	463.2574	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	266.7336	251.3273	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	247.2374	232.7690	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	425.6273	441.6526	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	487.5850	467.5949	0.0000	0.0000	0	0.00		
			<b>288,040</b>					<b>0.00</b>	<b>0.00</b>	3 405 231.00	0.00
<b>Total</b>			<b>363,090</b>					<b>1,496.00</b>	<b>21,220,079.00</b>	10 328 450.00	87 570 082 278.20
<b>Future</b>											
Sep 2015	ZAFR	Future	1,551	13.2414	13.2570	0.0000	0.0000	31	413,850.00		
Dec 2015	ZAFR	Future	7,229	13.4956	13.5105	0.0000	0.0000	0	0.00		
			<b>8,780</b>					<b>31.00</b>	<b>413,850.00</b>	463 225.00	4 341 441 498.00
<b>Total</b>			<b>8,780</b>					<b>31.00</b>	<b>413,850.00</b>	463 225.00	4 341 441 498.00
<b>Future</b>											
Sep 2015	ZAGB	Future	26,779	19.8420	20.0200	20.0226	19.8574	1,252	24,997,296.10		
Dec 2015	ZAGB	Future	5,483	20.1445	20.3234	20.3150	20.2220	500	10,113,126.00		
Mar 2016	ZAGB	Future	530	20.4779	20.6588	20.5491	20.5491	250	5,137,275.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			32,792					2,002.00	40,247,697.10	4 970 703.00	74 300 115 285.50	
<b>Option</b>												
	Sep 2015	ZAGB	18.00 Put	16,500	11.0391	11.0661	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	12.8118	12.6031	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	18.2160	17.1073	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	122.3919	172.6355	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	36.5839	35.1831	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1019.7830	1153.6952	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	532.7588	616.4672	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	393.6326	458.2242	0.0000	0.0000	0	0.00		
				100,580				0.00	0.00	1 163 988.00	0.00	
	<b>Total</b>			<b>133,372</b>				<b>2,002.00</b>	<b>40,247,697.10</b>	6 134 691.00	74 300 115 285.50	
<b>Future</b>												
	Sep 2015	ZAJY	Future	24	0.1027	0.1033	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1045	0.1050	0.0000	0.0000	0	0.00		
				4,322				0.00	0.00	669 103.00	6 843 102 441.20	
	<b>Total</b>			<b>4,322</b>				<b>0.00</b>	<b>0.00</b>	669 103.00	6 843 102 441.20	
<b>Future</b>												
	Sep 2015	ZAKS	Future	13	0.1231	0.1248	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,960	0.1227	0.1245	0.0000	0.0000	0	0.00		
				1,973				0.00	0.00	5 804.00	72 302 220.00	
	<b>Total</b>			<b>1,973</b>				<b>0.00</b>	<b>0.00</b>	5 804.00	72 302 220.00	
<b>Future</b>												
	Sep 2015	ZANN	Future	17,500	0.0629	0.0633	0.0000	0.0000	0	0.00		
	Dec 2015	ZANN	Future	76,700	0.0596	0.0602	0.0000	0.0000	0	0.00		
				94,200				0.00	0.00	913 387.00	5 125 880 040.00	
	<b>Total</b>			<b>94,200</b>				<b>0.00</b>	<b>0.00</b>	913 387.00	5 125 880 040.00	
<b>Future</b>												
	Sep 2015	ZAUM	Future	1,103	12.7137	12.8362	12.8577	12.6758	255	325,335,320.00		
	Dec 2015	ZAUM	Future	209	12.9147	13.0376	13.0632	12.9052	73	94,654,350.00		
	Mar 2016	ZAUM	Future	111	13.1340	13.2577	13.2486	13.1909	19	25,114,640.00		
	Jun 2016	ZAUM	Future	7	13.3512	13.4747	0.0000	0.0000	0	0.00		
				1,430				347.00	445,104,310.00	96 299.00	96 789 314 070.00	
	<b>Total</b>			<b>1,430</b>				<b>347.00</b>	<b>445,104,310.00</b>	100 822.00	96 789 314 070.00	
<b>Future</b>												
	Sep 2015	ZAUS	Future	533,070	12.7137	12.8362	12.8650	12.6800	55,867	714,595,465.40		

<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	Future	170,792	12.9147	13.0376	13.0555	12.8990	12,647	164,084,291.00
Mar 2016	ZAUS	Future	11,256	13.1340	13.2577	13.2487	13.1909	1,000	13,219,800.00
Jun 2016	ZAUS	Future	6,771	13.3512	13.4747	0.0000	0.0000	5,000	67,157,500.00
			<u>721,889</u>					<u>74,514.00</u>	<u>959,057,056.40</u>
									<u>90 652 435.00</u>
									<u>897 946 012 725.10</u>

**Option**

Sep 2015	ZAUS	10.56 Put	18,946	0.2483	0.2917	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2113.9766	2236.5198	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.7877	0.7847	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1714.5333	1837.0238	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.8333	0.8238	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1545.0509	1667.4521	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	1.4725	1.3497	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	1.6527	1.4926	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	1.9107	1.6944	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	3.7783	2.9213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	4.4660	3.2483	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1119.4152	1240.3375	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	5.7152	4.1375	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	6.1976	4.5031	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	10.3522	7.6827	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	739.5855	856.0271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	25.8855	19.8271	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	703.4102	819.0512	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	668.6048	782.4658	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	651.6033	764.3315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	37.9033	28.1315	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	626.4589	737.3420	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	569.5642	675.4529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	55.8642	39.2529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	545.9900	650.2649	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	71.6571	51.1484	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	396.1523	486.9211	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.48 Put	8,500	137.1347	102.4627	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	358.5796	444.9025	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	352.5524	438.1159	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	329.1222	411.5992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	301.3591	379.8951	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	290.7285	367.6666	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	265.3256	338.2374	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.70 Call	4,810	250.8841	321.3652	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	229.9203	294.5530	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	210.5357	269.3661	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	189.2510	0.0000	0.0000	0.0000	10,000	0.00
Sep 2015	ZAUS	12.90 Call	3,000	176.1925	225.5458	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	147.1802	189.5067	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	433.4802	353.3067	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	132.0505	170.5123	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	129.6813	167.5254	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	122.8241	158.8586	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	112.1887	145.3563	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	201	93.6177	121.6057	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	629.9177	535.4057	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	88.6821	115.2546	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	71.7727	92.9957	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	27.2860	34.5558	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	16.8956	21.7382	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	13.4416	17.2698	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	11.0943	14.2316	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1979.1109	2099.6071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	14.4109	12.0071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1930.4653	2050.8114	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1737.1855	1856.8402	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1546.5511	1665.3345	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	44.8000	39.5614	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	45.7940	40.2585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	61.6953	51.2712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	68.3448	56.9326	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	83.3489	69.7711	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	100.8205	84.8076	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	935.6897	1039.8664	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	896.8592	999.5757	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	889.1827	991.5998	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	139.2216	118.1315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	858.7842	959.9739	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	274.0207	229.2401	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	623.1492	700.7955	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	617.6147	694.7908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	606.6710	682.9039	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	461.0582	523.3915	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	422.2492	477.7790	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	386.7943	436.8622	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	354.4643	400.4592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	330.6891	373.6094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	298.2343	336.8539	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	13.44 Call	39,222	288.2123	325.4811	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	13,737	273.8820	309.2002	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	239.8502	270.0208	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	139.0276	154.8617	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	100.7202	111.2282	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	92.6949	102.0991	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	90.9699	100.1381	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	64.9197	66.4522	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	41.5119	36.9690	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	79.2795	70.5456	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	84.3919	75.0953	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	107.9255	96.0429	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	111.9176	99.5994	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	126.3211	109.6659	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	134.5464	115.0306	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	145.3595	124.4982	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	171.3073	147.3334	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	894.5341	976.4240	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	484.0018	525.3100	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	388.0482	419.3500	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	318.9014	343.2292	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	276.7106	297.5450	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	164.9058	174.5939	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	153.6162	156.4423	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.4799	26.4152	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	209.7938	185.9137	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	393.9465	418.3633	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	186.9732	176.7318	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	249.8738	256.2676	0.0000	0.0000	0	0.00		
			<u>1,606,460</u>					<u>20,000.00</u>	<u>0.00</u>	<u>17 878 539.00</u>	<u>0.00</u>
	<b>Total</b>		<b>2,328,349</b>					<b>94,514.00</b>	<b>959,057,056.40</b>	<b>108 530 974.00</b>	<b>897 946 012 725.10</b>
<b>Future</b>											
Sep 2015	ZAZW	Future	130	1.6291	1.6508	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>
	<b>Total</b>		<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>203.00</b>	<b>1 671 324.00</b>
	<b>Grand Total</b>		<b>3,051,377</b>					<b>108,527.00</b>	<b>1 553 099 795.00</b>	<b>145,985,384</b>	<b>1,258,872,139,458.20</b>