



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	188.0918	212.7197	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
Future											
Aug 2015	CAGI	Future	10,000	56.9315	35.6942	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>
		Total	10,000					0.00	0.00	10 000.00	685 000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	56.3370	73.0406	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	960.4370	882.1406	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	121.0985	143.6450	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1001.5985	928.1450	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	348.1494	382.2760	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	330.6366	363.2122	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											
Aug 2015	DANZ	8.40 Put	8,000	89.6504	68.4475	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											
Jul 2015	DAUS	Future	0	12.5317	12.5980	0.0000	0.0000	4,850	60,931,925.00		
Aug 2015	DAUS	Future	750	12.5406	12.6248	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.5428	12.6270	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.5692	12.6539	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.5736	12.6583	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	600	12.5824	12.6673	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.6043	12.6895	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.6439	12.7295	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.7108	12.7972	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.7747	12.8614	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.8044	12.8913	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.8341	12.9212	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.8867	12.9740	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.0207	13.1079	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.2310	13.3189	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	13.6410	13.7294	0.0000	0.0000	0	0.00		
			<u>9,646</u>					<u>4,850.00</u>	<u>60,931,925.00</u>	<u>3 223 600.00</u>	<u>32 075 060 165.90</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	49.2026	69.3859	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	587.8026	523.2859	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1381	0.1342	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.6213	0.5817	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	168.3694	218.0055	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	72.6502	99.6963	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.2572	0.3587	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.6016	1.6784	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	3.6641	3.7218	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	6.7540	6.6862	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	107.0728	133.5864	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	38.8541	50.3241	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	3.7704	5.6124	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	4.8867	4.3812	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	10.2349	9.2288	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	133.5612	156.5447	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	14.9546	18.6716	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	9.2196	8.5642	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	17.9316	16.5751	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	150.3085	171.3053	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	21.3293	24.9742	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	13.0997	12.2031	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	24.7235	23.0105	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	160.0877	179.3701	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	26.2928	29.1954	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	99.8886	91.9043	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	503.8811	550.7946	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	454.7368	497.5427	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jan 2016	DAUS	14.48 Call	250	184.6907	203.5964	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	77.2691	74.1469	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	132.9768	145.5756	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	110.8719	102.9610	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	193.8642	211.6383	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	120.2996	113.4881	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	205.3759	221.9632	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	128.4793	122.9020	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	211.6903	227.4004	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	141.6979	134.6120	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	237.4022	246.9676	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	240.1156	224.2090	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	291.6746	310.9129	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	152.7267	145.7841	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	275.1254	277.8760	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	161.8871	154.0307	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	308.8289	314.3683	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	173.4434	165.1425	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	301.9614	329.0265	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	183.5565	175.0593	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	286.2661	305.2013	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	192.2854	184.0385	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	267.7810	287.6798	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	199.2380	190.9853	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	249.8922	262.4556	0.0000	0.0000	0	0.00		
			<u>44,400</u>					<u>0.00</u>	<u>0.00</u>	<u>5 332 769.00</u>	<u>0.00</u>
Total			54,046					4,850.00	60,931,925.00	8 556 369.00	32 075 060 165.90
Future											
Sep 2015	EUUS	Future	700	1.1042	1.1043	0.0000	0.0000	0	0.00		
			<u>700</u>					<u>0.00</u>	<u>0.00</u>	<u>122 665.00</u>	<u>1 401 472 571.00</u>
Total			700					0.00	0.00	122 665.00	1 401 472 571.00
Future											
Sep 2015	ZAAD	Future	2,544	9.2080	9.2495	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,628	9.3107	9.3523	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,875	9.4276	9.4687	9.4385	9.4208	1,000	9,430,475.00		
			<u>13,047</u>					<u>1,000.00</u>	<u>9,430,475.00</u>	<u>2 611 029.00</u>	<u>20 839 517 657.90</u>
Total			13,047					1,000.00	9,430,475.00	2 641 603.00	20 839 517 657.90
Future											
Sep 2015	ZAEU	Future	34,326	13.9275	14.0224	14.0000	13.9328	17	237,246.10		

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Dec 2015	ZAEU	Future	36,796	14.1671	14.2637	14.2777	14.2666	0	0.00	
Mar 2016	ZAEU	Future	3,200	14.4361	14.5327	0.0000	0.0000	0	0.00	
			<u>74,322</u>					<u>17.00</u>	<u>237,246.10</u>	<u>6 920 671.00</u>
Option										<u>87 533 980 911.20</u>
Sep 2015	ZAEU	12.26 Put	26,000	1.4377	1.3810	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	5.6983	5.0018	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	11.3661	9.7984	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	12.1561	10.4622	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	15.8488	13.5575	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	106.2303	137.3274	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	69.2189	91.3058	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	39.8131	53.1893	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	72.9980	64.3786	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	313.2343	279.1479	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	66.4419	74.7818	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	104.1520	94.6480	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	130.8830	117.2036	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	314.0451	282.4176	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	395.8767	358.8946	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	461.6622	497.3238	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	421.6123	454.2671	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	229.2675	246.3855	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	212.4478	228.1776	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	477.9106	437.0021	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	435.5955	460.8938	0.0000	0.0000	0	0.00	
			<u>288,040</u>					<u>0.00</u>	<u>0.00</u>	<u>3 405 231.00</u>
		Total	362,362					17.00	237,246.10	10 325 902.00
										87 533 980 911.20
Future										
Sep 2015	ZAFR	Future	1,582	13.1116	13.1679	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,229	13.3617	13.4198	0.0000	0.0000	0	0.00	
			<u>8,811</u>					<u>0.00</u>	<u>0.00</u>	<u>463 194.00</u>
		Total	8,811					0.00	0.00	463 194.00
										4 341 027 648.00
Future										
Sep 2015	ZAGB	Future	28,075	19.7571	19.7877	19.7721	19.7721	10	197,721.00	
Dec 2015	ZAGB	Future	4,958	20.0553	20.0866	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	405	20.3855	20.4149	0.0000	0.0000	0	0.00	
			<u>33,438</u>					<u>10.00</u>	<u>197,721.00</u>	<u>4 965 800.00</u>
										74 201 639 984.90
Option										
Sep 2015	ZAGB	18.00 Put	16,500	11.5697	12.3692	0.0000	0.0000	0	0.00	

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Sep 2015	ZAGB	18.16 Put	16,500	13.3980	14.1396	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	19.0241	19.4947	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	102.9902	123.2382	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	36.8103	36.4835	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	948.0704	971.3324	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	484.5612	503.7719	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	354.7888	372.1710	0.0000	0.0000	0	0.00
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>
	Total		134,018					10.00	197,721.00
									6 129 788.00
									74 201 639 984.90
Future									
Sep 2015	ZAJY	Future	24	0.1019	0.1028	0.0000	0.0000	0	0.00
Dec 2015	ZAJY	Future	4,298	0.1038	0.1045	0.0000	0.0000	0	0.00
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>
	Total		4,322					0.00	0.00
									669 103.00
									6 843 102 441.20
Future									
Sep 2015	ZAKS	Future	13	0.1229	0.1230	0.0000	0.0000	0	0.00
Dec 2015	ZAKS	Future	1,960	0.1225	0.1221	0.0000	0.0000	0	0.00
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>
	Total		1,973					0.00	0.00
									5 804.00
									72 302 220.00
Future									
Sep 2015	ZANN	Future	17,500	0.0619	0.0622	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	76,700	0.0587	0.0587	0.0000	0.0000	0	0.00
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>
	Total		94,200					0.00	0.00
									913 387.00
									5 125 880 040.00
Future									
Sep 2015	ZAUM	Future	988	12.6131	12.6984	12.6988	12.6000	265	335,550,640.00
Dec 2015	ZAUM	Future	174	12.8112	12.8982	12.9031	12.8298	123	158,401,780.00
Mar 2016	ZAUM	Future	79	13.0276	13.1148	13.0696	13.0290	23	30,027,360.00
Jun 2016	ZAUM	Future	7	13.2404	13.3284	13.2665	13.2665	7	9,286,550.00
			<u>1,248</u>					<u>418.00</u>	<u>533,266,330.00</u>
	Total		1,248					418.00	533,266,330.00
									100 145.00
									95 919 179 690.00
Future									
Sep 2015	ZAUS	Future	512,055	12.6131	12.6984	12.6986	12.5948	24,916	315,168,059.30
Dec 2015	ZAUS	Future	173,174	12.8112	12.8982	12.8992	12.8321	16,794	216,253,640.70
Mar 2016	ZAUS	Future	11,756	13.0276	13.1148	13.0696	13.0489	2,099	27,413,452.40
Jun 2016	ZAUS	Future	14,671	13.2404	13.3284	13.2665	13.2600	1,000	13,263,250.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			711,656					44,809.00	572,098,402.40
									90 502 841.00
									896 020 421 794.00
Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.3700	0.3935	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2013.5103	2098.8308	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.1221	1.0447	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1614.2847	1699.4963	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.1847	1.0963	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1444.9916	1530.0637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	2.0568	1.7933	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	2.3012	1.9834	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	2.6502	2.2521	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	5.8481	4.2942	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	6.8648	5.1428	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1021.7943	1105.0961	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	8.6943	6.6961	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	9.3959	7.2990	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	15.3450	12.5172	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	651.3087	730.3285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	38.2087	31.9285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	617.8375	695.0455	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	585.1627	661.0643	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	569.1403	644.4665	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	56.0403	46.0665	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	545.5131	619.9383	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	492.3807	564.5229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	79.2807	66.1229	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	470.5063	541.5936	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	99.1086	83.4234	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	333.5784	396.1688	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	177.7355	153.2236	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	299.8707	359.7387	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	294.4899	353.8956	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	273.6437	331.1693	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	249.0924	304.2254	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	240.5117	293.8992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	220.1945	269.2088	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	190.8968	234.7026	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	174.4606	215.7476	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	145.5208	182.0149	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	121.2557	153.3360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	508.1557	454.9360	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	108.6660	138.2920	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	13.07 Call	20,000	106.7001	135.9302	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	101.0109	129.0840	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	92.2054	118.4309	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	201	76.8803	99.7202	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	713.7803	651.3202	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	73.0095	94.7200	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	59.5411	77.4730	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	22.8088	30.8796	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	14.3932	19.6556	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	11.5738	15.8488	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	9.6463	13.2300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1876.8950	1962.6783	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	15.6950	14.4783	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1828.3772	1914.0743	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1635.7453	1721.0255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1446.0476	1530.7548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	51.5019	46.0451	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	52.6124	47.0655	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	70.2950	63.3715	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	77.6621	70.1872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	94.2297	85.5529	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	113.4535	103.4281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	846.7726	922.2484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	809.0014	883.6587	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	802.1027	876.0302	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	157.2308	142.6710	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	774.9210	845.8348	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	308.9193	280.2856	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	554.9125	612.9967	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	549.7458	607.5479	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	539.5324	596.7671	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	407.4582	453.6399	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	372.3852	415.5342	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	340.5059	380.7512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	311.5628	349.0513	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	290.3632	325.7515	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	261.5355	293.9561	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	252.6610	284.1437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	240.1608	270.1139	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	210.3530	236.7558	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	122.2396	137.8255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	89.0776	100.1418	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	14.97 Call	8,210	82.1447	92.2391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	80.6566	90.5392	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	62.0313	64.9557	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	43.6808	42.1786	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	83.3053	79.5897	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	88.6865	0.0000	0.0000	0.0000	30,000	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	115.9472	107.9076	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	121.7352	113.2496	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	138.2074	128.5157	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	147.0228	136.6915	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	158.6008	0.0000	0.0000	0.0000	60,000	0.00		
Mar 2016	ZAUS	12.11 Put	786	186.3289	173.2012	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	819.4192	0.0000	0.0000	0.0000	12,000	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	438.1605	0.0000	0.0000	0.0000	24,000	0.00		
Mar 2016	ZAUS	13.94 Call	788	351.2137	380.6772	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	289.0222	313.3578	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	250.5860	271.9974	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	155.0228	165.4553	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	148.6239	157.6726	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	20.1191	23.8271	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	230.0652	214.0842	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	364.0050	387.4453	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	199.2616	191.4581	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	223.2616	237.0369	0.0000	0.0000	0	0.00		
			<u>1,591,650</u>					<u>126,000.00</u>	<u>0.00</u>	<u>17 826 729.00</u>	<u>0.00</u>
Total			2,303,306					170,809.00	572,098,402.40	108 329 570.00	896 020 421 794.00
Future											
Sep 2015	ZAZW	Future	130	1.6137	1.6232	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>
Total			130					0.00	0.00	203.00	1 671 324.00
Grand Total			3,026,163					177,104.00	1 176 162 099.50	145,757,684	1,255,787,246,827.00