



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	153.3343	168.5850	0.0000	0.0000	0	0.00		
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18980.00</u>	<u>3036800.00</u>
		Total	24,000					0.00	0.00	18980.00	3036800.00
Future											
Aug 2015	CAGI	Future	10,000	71.6247	70.6829	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10000.00</u>	<u>685000.00</u>
		Total	10,000					0.00	0.00	10000.00	685000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	102.6912	101.6670	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	881.7912	966.4670	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	172.8683	172.9719	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	928.0683	1012.7719	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	418.1228	410.2287	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	398.6674	391.6945	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1000.00</u>	<u>0.00</u>
		Total	6,000					0.00	0.00	1000.00	0.00
Future											
Jul 2015	DANZ	Future	8,000	8.3463	8.4171	0.0000	0.0000	8,000	66,770,400.00		
			<u>8,000</u>					<u>8,000.00</u>	<u>66,770,400.00</u>	<u>706120.00</u>	<u>5315609452.00</u>
Option											
Jul 2015	DANZ	8.39 Put	8,000	101.8822	68.4149	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>440000.00</u>	<u>0.00</u>
		Total	16,000					8,000.00	66,770,400.00	1146120.00	5315609452.00
Future											
Jul 2015	DAUS	Future	2,492	12.4390	12.5120	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>		
Jul 2015	DAUS	Future	2,491	12.4496	12.5204	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.4688	12.5401	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.4991	12.5707	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	51	12.5271	12.5985	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.5314	12.6028	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.5400	12.6113	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.5615	12.6326	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.6006	12.6729	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.6668	12.7403	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.7295	12.8028	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.7585	12.8318	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.7876	12.8608	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.8391	12.9121	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.9695	13.0445	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1771	13.2527	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	13.5793	13.6592	0.0000	0.0000	0	0.00		
			<u>12,841</u>					<u>0.00</u>	<u>0.00</u>	<u>3201975.00</u>	<u>31803881026.70</u>

Option

Jul 2015	DAUS	12.50 Call	10,000	106.6538	156.1427	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.0223	0.0182	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.5621	0.4178	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	71.6190	102.6546	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	30.3275	47.2145	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	531.5275	477.1145	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.1686	0.2820	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	0	249.9836	298.7104	0.0000	0.0000	16,000	0.00
Aug 2015	DAUS	13.11 Call	3,600	81.6723	103.0062	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	662.4723	612.4062	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.8704	1.0285	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	2.1847	2.4172	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	108.9854	135.5461	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0326	0.0573	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	3.7439	4.0604	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	8.4150	8.8890	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	15.6660	15.5212	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	133.2625	160.1673	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	57.3945	70.5837	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	10.1894	12.7298	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	8.2869	8.7864	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	16.8996	17.6032	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	154.4556	179.7837	0.0000	0.0000	0	0.00

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Oct 2015	DAUS	16.98 Call	300	21.5511	27.6134	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	13.2549	12.8785	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	25.4967	25.0149	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	168.0116	190.3325	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	28.0387	32.3312	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	18.7557	19.0317	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	33.3708	33.6133	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	175.8478	195.4407	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	31.9588	35.8411	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	119.4163	115.7519	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	511.6613	556.3109	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	464.5691	505.9599	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	199.7819	218.1530	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	90.1513	90.7861	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	146.1732	157.9971	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	129.8849	126.2192	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	207.9704	225.2464	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	139.0711	134.1825	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	219.3215	235.7076	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	146.5228	143.8772	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	226.6672	241.2205	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	156.6721	154.1378	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	253.5479	265.2915	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	266.3433	257.1803	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	304.0556	323.7638	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	165.9757	162.1884	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	291.2220	298.8243	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	175.7249	171.7498	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	324.9098	332.0863	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	186.0287	184.4431	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	309.7213	332.3344	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	195.4805	194.1610	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	283.3785	308.6468	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	203.9407	201.4280	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	269.4753	286.2289	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	210.1999	209.7299	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	245.1796	266.2067	0.0000	0.0000	0	0.00		
			<u>52,700</u>					<u>16,000.00</u>	<u>0.00</u>	<u>5305769.00</u>	<u>0.00</u>
		Total	65,541					16,000.00	0.00	8507744.00	31803881026.70

Future

Sep 2015	EUUS	Future	699	1.1179	1.1048	1.1235	1.1197	1,432	16,069,752.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			699					1,432.00	16,069,752.00	102814.00	1184133114.00
	Total		699					1,432.00	16,069,752.00	102814.00	1184133114.00
Future											
Sep 2015	ZAAD	Future	2,592	9.2986	9.3550	9.3387	9.3387	250	2,334,675.00		
Dec 2015	ZAAD	Future	8,511	9.3997	9.4578	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,850	9.5118	9.5716	0.0000	0.0000	0	0.00		
			12,953					250.00	2,334,675.00	2598882.00	20726314262.70
	Total		12,953					250.00	2,334,675.00	2629456.00	20726314262.70
Future											
Sep 2015	ZACA	Future	2,836	9.8700	9.9200	0.0000	0.0000	0	0.00		
			2,836					0.00	0.00	39385.00	328378481.30
	Total		2,836					0.00	0.00	39385.00	328378481.30
Future											
Sep 2015	ZAEU	Future	33,274	14.0524	13.9661	14.0800	13.9999	43	603,933.90		
Dec 2015	ZAEU	Future	32,823	14.2909	14.2049	14.2650	14.2000	392	5,575,999.50		
Mar 2016	ZAEU	Future	3,000	14.5562	14.4690	0.0000	0.0000	0	0.00		
			69,097					435.00	6,179,933.40	6895396.00	87183718412.20
Option											
Sep 2015	ZAEU	12.26 Put	26,000	2.8177	4.4173	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	7.7728	13.2062	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	14.8586	23.9232	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	15.8147	25.3282	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	20.2082	31.6866	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	178.7001	169.3057	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	127.0926	121.8692	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	80.9095	79.6633	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	70.6705	92.1212	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	288.8405	344.8397	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	91.0747	93.8178	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	447.2667	510.1693	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	493.2345	490.6329	0.0000	0.0000	0	0.00		
			132,040					0.00	0.00	3199231.00	0.00
	Total		201,137					435.00	6,179,933.40	10094627.00	87183718412.20
Future											
Sep 2015	ZAFR	Future	1,582	13.4194	13.3689	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.6783	13.6297	0.0000	0.0000	0	0.00		
			8,770					0.00	0.00	463153.00	4340483065.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			8,770					0.00	0.00	463153.00	4340483065.50
Future											
Sep 2015	ZAGB	Future	27,430	19.4835	19.4443	19.5100	19.3000	464	9,033,443.20		
Dec 2015	ZAGB	Future	2,478	19.7742	19.7360	19.7644	19.7388	400	7,900,640.00		
Mar 2016	ZAGB	Future	585	20.0923	20.0533	19.9875	19.9875	5	99,937.50		
Total			30,493					869.00	17,034,020.70	4947326.00	73838658883.80
Option											
Sep 2015	ZAGB	18.00 Put	16,500	33.5825	37.0875	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	41.7253	46.1844	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	67.0353	74.3770	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	112.8605	115.4390	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	53.8037	59.3216	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	436.9630	444.9780	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	327.8447	337.8675	0.0000	0.0000	0	0.00		
Total			99,880					0.00	0.00	1163288.00	0.00
Total			130,373					869.00	17,034,020.70	6110614.00	73838658883.80
Future											
Sep 2015	ZAJY	Future	24	0.1025	0.1042	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1043	0.1060	0.0000	0.0000	0	0.00		
Total			4,322					0.00	0.00	669103.00	6843102441.20
Total			4,322					0.00	0.00	669103.00	6843102441.20
Future											
Sep 2015	ZAKS	Future	13	0.1227	0.1238	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1220	0.1231	0.0000	0.0000	0	0.00		
Total			1,883					0.00	0.00	5714.00	71228520.00
Total			1,883					0.00	0.00	5714.00	71228520.00
Future											
Sep 2015	ZANN	Future	27,500	0.0597	0.0598	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	86,700	0.0557	0.0562	0.0000	0.0000	0	0.00		
Total			114,200					0.00	0.00	883387.00	4948480040.00
Total			114,200					0.00	0.00	883387.00	4948480040.00
Future											
Sep 2015	ZAUM	Future	834	12.5701	12.6412	12.5802	12.5207	56	70,228,750.00		
Dec 2015	ZAUM	Future	86	12.7653	12.8385	12.7509	12.7256	13	16,560,970.00		
Mar 2016	ZAUM	Future	84	12.9763	13.0513	12.9738	12.9470	30	38,866,330.00		
Total			1,004					99.00	125,656,050.00	93791.00	93597637780.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			1,004					99.00	125,656,050.00	98314.00	93597637780.00
Future											
Sep 2015	ZAUS	Future	557,201	12.5701	12.6412	12.5824	12.5031	22,806	286,014,640.20		
Dec 2015	ZAUS	Future	137,676	12.7653	12.8385	12.7500	12.7254	7,719	98,416,583.50		
Mar 2016	ZAUS	Future	12,783	12.9763	13.0513	12.9738	12.9345	2,515	32,569,251.50		
Jun 2016	ZAUS	Future	5,470	13.1864	13.2621	0.0000	0.0000	0	0.00		
			<u>713,130</u>					<u>33,040.00</u>	<u>417,000,475.20</u>	<u>89886001.00</u>	<u>888210782028.20</u>
Option											
Sep 2015	ZAUS	10.56 Put	18,946	1.2453	1.3922	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1971.4674	2042.7291	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	3.3704	3.7534	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1573.6368	1645.1365	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	3.5368	3.9365	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1405.4456	1477.1099	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	5.7531	6.3509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	6.3472	6.9918	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	7.1800	7.8859	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	27,540	14.8072	14.4521	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	16.9183	16.4942	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	990.6789	1061.2253	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Put	540	20.5789	20.0253	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	21.9437	21.3395	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.75 Put	2,310	32.8694	31.8114	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.80 Put	5,000	38.1628	36.8599	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	640.6502	705.4125	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	46,000	70.5502	64.2125	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.04 Call	1,139	609.8410	673.8544	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	579.8464	643.0552	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Call	40	565.1618	627.9495	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Put	10,000	95.0618	86.7495	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	543.5361	605.6655	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Call	40	494.9930	555.4691	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	475.0283	534.7479	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.30 Put	3,000	160.3473	147.0926	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.40 Put	4,000	201.5919	185.4211	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.44 Call	10,000	349.8247	403.5149	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.48 Put	8,500	238.7853	220.1028	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	318.7644	370.5322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.60 Call	10,000	273.5204	319.9871	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.62 Call	8,000	265.5287	310.5312	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.67 Call	10,000	246.4888	288.5322	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	12.75 Call	650	218.6667	257.7200	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	174.4427	208.1541	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	150.0103	180.4118	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	579.9103	539.2118	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	137.0457	165.5721	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	134.9996	163.2223	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	129.0484	156.3725	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	119.7273	145.6043	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	783.4018	735.1072	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	99.2198	121.0548	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	83.9824	102.9233	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	38.4896	48.3995	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	26.8678	34.0598	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	22.6871	28.8481	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	19.7063	25.1128	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1836.8809	1910.3277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	21.5809	21.8277	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1788.8447	1862.2818	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1598.4911	1671.8384	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1411.7094	1484.8315	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	67.0018	65.1971	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	68.3459	66.5047	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	89.5123	87.0558	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	98.2046	95.4853	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	117.5445	114.2177	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	139.6629	135.6099	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	830.0828	898.3547	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	796.8520	861.6026	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	790.3268	854.3471	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	192.0968	181.4246	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	764.6279	825.6422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	356.7285	337.3373	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	557.1208	610.7181	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	552.2505	605.6360	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	542.6221	595.5797	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	418.7375	462.7019	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	385.1773	426.6018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	354.5310	393.4902	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	326.5793	363.1580	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	306.0087	340.7557	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	277.8877	310.0125	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	269.2911	300.4806	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.50 Call	13,737	256.9901	286.8080	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	227.3767	254.1252	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	137.5356	154.1553	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	102.4647	114.6402	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	95.0102	106.2040	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	93.4027	104.3838	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	74.7440	79.5582	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	50.5036	50.1147	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	95.3545	94.7638	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	134.6439	130.7490	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	141.1559	137.0419	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	159.6136	154.8747	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	169.4521	164.3752	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	213.0066	206.4337	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	363.8219	393.8993	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	302.7472	327.4808	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	264.4092	285.9894	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	170.5417	180.2663	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	164.3064	171.3367	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.6435	25.7040	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	254.8915	246.0053	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	374.7940	400.1411	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	209.0973	209.5562	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	218.2305	241.2527	0.0000	0.0000	0	0.00		
			<u>1,417,748</u>					<u>0.00</u>	<u>0.00</u>	<u>17518077.00</u>	<u>0.00</u>
		Total	2,130,878					33,040.00	417,000,475.20	107404078.00	888210782028.20
Future											
Sep 2015	ZAZW	Future	130	1.5731	1.5839	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	2,730,726					60,125.00	651045306.30	144,456,222	1,244,116,777,807.20