



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	212.7197	227.1162	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	10,000	35.6942	28.1846	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10000.00	685000.00
		Total	10,000					0.00	0.00	10000.00	685000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	73.0406	101.1024	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	882.1406	773.9024	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	143.6450	176.2891	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	928.1450	823.6891	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	382.2760	436.6082	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	363.2122	415.2623	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	68.4475	0.0000	0.0000	0.0000	8,000	0.00		
			8,000					8,000.00	0.00	8000.00	0.00
		Total	8,000					8,000.00	0.00	8000.00	0.00
Future											
Jul 2015	DAUS	Future	750	12.5980	12.6440	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.6248	12.6727	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.6270	12.6749	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.6539	12.7016	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.6583	12.7061	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	Future	600	12.6673	12.7150	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	285	12.6895	12.7373	0.0000	0.0000	0	0.00
Sep 2015	DAUS	Future	1,950	12.7295	12.7774	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	250	12.7972	12.8453	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	12.8614	12.9095	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	12.8913	12.9392	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	12.9212	12.9690	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	12.9740	13.0217	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.1079	13.1558	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.3189	13.3677	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	13.7294	13.7796	0.0000	0.0000	0	0.00
			<u>10,396</u>					<u>0.00</u>	<u>0.00</u>
									<u>3218750.00</u>
									<u>32014128240.90</u>

Option

Jul 2015	DAUS	10.80 Put	300	0.0000	0.0000	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	8.7932	36.9886	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	0.2288	4.4832	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	372.2288	330.4832	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0000	0.0632	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	69.3859	85.5944	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	523.2859	491.6944	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.1342	0.1797	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.5817	0.7156	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	218.0055	254.4014	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	99.6963	120.6477	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.3587	0.0729	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.6784	1.7706	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	3.7218	3.8943	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	6.6862	6.9308	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	133.5864	151.2163	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	50.3241	58.8396	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	5.6124	8.4354	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	4.3812	4.9257	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	9.2288	10.1303	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	156.5447	171.1999	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	18.6716	22.2815	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	8.5642	8.9757	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	16.5751	17.2022	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	171.3053	184.4228	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	24.9742	27.7560	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	12.2031	12.7817	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	11.15 Put	250	23.0105	23.4939	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	179.3701	191.0303	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	29.1954	33.6247	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	91.9043	87.4545	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	550.7946	578.3205	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	497.5427	522.3501	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	203.5964	214.6423	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	74.1469	72.2793	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	145.5756	152.5749	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	102.9610	98.4239	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	211.6383	221.7529	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	113.4881	111.2110	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	221.9632	231.0655	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	122.9020	120.8057	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	227.4004	235.6042	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	134.6120	130.3329	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	246.9676	251.6751	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	224.2090	214.0505	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	310.9129	321.2558	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	145.7841	138.0628	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	277.8760	285.8070	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	154.0307	145.5568	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	314.3683	319.1997	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	165.1425	156.1333	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	329.0265	339.9313	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	175.0593	165.6565	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	305.2013	320.9125	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	184.0385	173.4255	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	287.6798	293.6744	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	190.9853	180.8009	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	262.4556	275.4574	0.0000	0.0000	0	0.00		
			<u>54,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5332769.00</u>	<u>0.00</u>
	Total		65,096					0.00	0.00	8551519.00	32014128240.90
Future											
Sep 2015	EUUS	Future	700	1.1043	1.1108	0.0000	0.0000	0	0.00		
			<u>700</u>					<u>0.00</u>	<u>0.00</u>	<u>122665.00</u>	<u>1401472571.00</u>
	Total		700					0.00	0.00	122665.00	1401472571.00
Future											
Sep 2015	ZAAD	Future	2,544	9.2495	9.2828	9.2419	9.2419	1	9,241.90		
Dec 2015	ZAAD	Future	8,628	9.3523	9.3864	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	Future	1,875	9.4687	9.5031	0.0000	0.0000	0	0.00	
			<u>13,047</u>					1.00	9,241.90	2610029.00
		Total	13,047					1.00	9,241.90	2640603.00

Future

Sep 2015	ZAEU	Future	34,333	14.0224	14.1585	14.0146	13.9501	623	8,733,606.40	
Dec 2015	ZAEU	Future	36,896	14.2637	14.4013	14.2888	14.2000	179	2,546,240.00	
Mar 2016	ZAEU	Future	3,200	14.5327	14.6719	0.0000	0.0000	0	0.00	
			<u>74,429</u>					802.00	11,279,846.40	6920654.00
										87533743665.10

Option

Sep 2015	ZAEU	12.26 Put	26,000	1.3810	1.4315	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	5.0018	3.9892	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	9.7984	7.7115	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	10.4622	8.2705	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	13.5575	10.8901	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.38 Call	6,000	137.3274	188.4181	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	91.3058	128.7328	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	53.1893	75.9523	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	64.3786	53.3940	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	279.1479	233.8262	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	74.7818	87.3069	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	94.6480	82.8387	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	117.2036	99.5309	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	282.4176	243.7644	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	358.8946	310.1003	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	497.3238	554.4329	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	454.2671	506.7203	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	246.3855	275.0202	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	228.1776	254.5163	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	437.0021	383.1554	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	460.8938	500.7105	0.0000	0.0000	0	0.00	
			<u>288,040</u>					0.00	0.00	3405231.00
		Total	362,469					802.00	11,279,846.40	10325885.00

Future

Sep 2015	ZAFR	Future	1,582	13.1679	13.3230	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,229	13.4198	13.5769	0.0000	0.0000	0	0.00	
			<u>8,811</u>					0.00	0.00	463194.00
		Total	8,811					0.00	0.00	463194.00

Future

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Sep 2015	ZAGB	Future	28,065	19.7877	19.8475	19.7400	19.7210	50	986,680.80	
Dec 2015	ZAGB	Future	4,958	20.0866	20.1465	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	Future	405	20.4149	20.4743	0.0000	0.0000	0	0.00	
			<u>33,428</u>					<u>50.00</u>	<u>986,680.80</u>	<u>4965790.00</u>
Option										<u>74201442263.90</u>
Sep 2015	ZAGB	18.00 Put	16,500	12.3692	13.4296	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	14.1396	15.2732	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	19.4947	20.7579	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	123.2382	145.5418	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	36.4835	36.3865	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	971.3324	1020.1284	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	503.7719	537.1890	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	372.1710	399.4442	0.0000	0.0000	0	0.00	
			<u>100,580</u>					<u>0.00</u>	<u>0.00</u>	<u>1163988.00</u>
Total			134,008					50.00	986,680.80	6129778.00
										74201442263.90
Future										
Sep 2015	ZAJY	Future	24	0.1028	0.1036	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1045	0.1053	0.0000	0.0000	0	0.00	
			<u>4,322</u>					<u>0.00</u>	<u>0.00</u>	<u>669103.00</u>
Total			4,322					0.00	0.00	669103.00
										6843102441.20
Future										
Sep 2015	ZAKS	Future	13	0.1230	0.1243	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,960	0.1221	0.1240	0.1193	0.1193	90	1,073,700.00	
			<u>1,973</u>					<u>90.00</u>	<u>1,073,700.00</u>	<u>5804.00</u>
Total			1,973					90.00	1,073,700.00	5804.00
										72302220.00
Future										
Sep 2015	ZANN	Future	17,500	0.0622	0.0624	0.0000	0.0000	0	0.00	
Dec 2015	ZANN	Future	76,700	0.0587	0.0591	0.0000	0.0000	0	0.00	
			<u>94,200</u>					<u>0.00</u>	<u>0.00</u>	<u>913387.00</u>
Total			94,200					0.00	0.00	913387.00
										5125880040.00
Future										
Sep 2015	ZAUM	Future	1,012	12.6984	12.7462	12.7161	12.6412	201	254,822,120.00	
Dec 2015	ZAUM	Future	124	12.8982	12.9461	12.9152	12.8925	34	43,860,450.00	
Mar 2016	ZAUM	Future	56	13.1148	13.1627	0.0000	0.0000	0	0.00	
			<u>1,192</u>					<u>235.00</u>	<u>298,682,570.00</u>	<u>95204.00</u>
Total			1,192					235.00	298,682,570.00	99727.00
										95385913360.00

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Future									
Sep 2015	ZAUS	Future	517,789	12.6984	12.7462	12.7387	12.6325	31,994	405,157,599.20
Dec 2015	ZAUS	Future	170,450	12.8982	12.9461	12.9280	12.8420	12,910	166,205,124.00
Mar 2016	ZAUS	Future	9,657	13.1148	13.1627	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	Future	13,671	13.3284	13.3773	0.0000	0.0000	0	0.00
			<u>711,567</u>					<u>44,904.00</u>	<u>571,362,723.20</u>
									<u>90458032.00</u>
									<u>895448323391.60</u>
Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.3935	0.5588	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	2098.8308	2146.8094	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.0447	1.4200	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1699.4963	1747.6866	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.0963	1.4866	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1530.0637	1578.4076	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	1.7933	2.3698	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	1.9834	2.6065	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	2.2521	2.9384	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	4.2942	4.9195	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	5.1428	5.7979	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1105.0961	1153.5886	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	6.6961	7.3886	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	7.2990	7.9996	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	12.5172	13.1775	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	730.3285	777.8907	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	31.9285	31.6907	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	695.0455	742.3064	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	661.0643	707.2257	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	644.4665	689.8940	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	46.0665	43.6940	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	619.9383	664.9868	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	564.5229	608.5533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	66.1229	62.3533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	541.5936	585.1287	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.27 Put	201	83.4234	0.0000	0.0000	0.0000	201	0.00
Sep 2015	ZAUS	12.44 Call	10,000	396.1688	435.2857	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	153.2236	143.5261	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	359.7387	397.3191	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	353.8956	391.2090	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	331.1693	367.3906	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	304.2254	339.0305	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	293.8992	328.1258	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	269.2088	301.9524	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	234.7026	263.2846	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	12.80 Call	200	215.7476	242.9094	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	182.0149	206.4158	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	153.3360	175.1186	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	454.9360	428.9186	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	138.2920	158.5889	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	135.9302	155.9870	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	129.0840	148.4290	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	118.4309	136.6304	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	201	99.7202	115.7854	0.0000	0.0000	201	0.00
Sep 2015	ZAUS	13.25 Put	501	651.3202	619.5854	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	94.7200	110.1849	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	77.4730	90.4350	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	30.8796	37.2951	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	19.6556	24.4306	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	15.8488	19.9329	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	13.2300	16.8090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1962.6783	2010.4463	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	14.4783	14.3463	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1914.0743	1961.8480	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1721.0255	1768.8308	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1530.7548	1578.5949	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	46.0451	45.9965	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	47.0655	46.7895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	63.3715	61.6617	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	70.1872	68.2001	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	85.5529	82.9283	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	103.4281	100.0471	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	922.2484	965.8809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	883.6587	926.7966	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	876.0302	919.0675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	142.6710	137.5983	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	845.8348	888.4491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	280.2856	266.7175	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	612.9967	647.1567	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	607.5479	641.5355	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	596.7671	630.4120	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	453.6399	482.0170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	415.5342	441.0469	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	380.7512	404.6224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	349.0513	371.3531	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	325.7515	346.8494	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	293.9561	313.3465	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2015	ZAUS	13.44 Call	39,222	284.1437	302.9905	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	13,737	270.1139	288.1680	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	236.7558	252.7118	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	137.8255	147.6276	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	100.1418	107.4051	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	92.2391	98.9504	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	90.5392	97.1312	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	64.9557	68.3597	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	42.1786	41.1333	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	79.5897	77.7927	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	107.9076	105.5068	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	113.2496	109.3679	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	128.5157	123.3001	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	136.6915	131.2559	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	173.2012	166.8293	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	380.6772	398.1382	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	313.3578	327.4637	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	271.9974	284.3139	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	165.4553	169.8337	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	157.6726	158.2586	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.8271	24.4949	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	214.0842	203.5047	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	387.4453	400.7614	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	191.4581	181.5982	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	237.0369	249.0392	0.0000	0.0000	0	0.00		
			<u>1,507,650</u>					<u>402.00</u>	<u>0.00</u>	<u>17700729.00</u>	<u>0.00</u>
		Total	2,219,217					45,306.00	571,362,723.20	108158761.00	895448323391.60
Future											
Sep 2015	ZAZW	Future	130	1.6232	1.6273	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	2,953,165					54,484.00	883394762.30	145,580,580	1,254,611,084,727.50