



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	161.3888	153.3343	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	74.4482	71.6247	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	72.2074	102.6912	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1019.0074	881.7912	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	133.5003	172.8683	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1058.0003	928.0683	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	353.2905	418.1228	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	336.6224	398.6674	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
Future											
Jul 2015	DANZ	Future	9,000	8.3324	8.3463	0.0000	0.0000	1,000	8,133,800.00		
			<u>9,000</u>					<u>1,000.00</u>	<u>8,133,800.00</u>	<u>707 120.00</u>	<u>5 323 743 252.00</u>
Option											
Jul 2015	DANZ	8.39 Put	8,000	100.7471	101.8822	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>440 000.00</u>	<u>0.00</u>
		Total	17,000					1,000.00	8,133,800.00	1 147 120.00	5 323 743 252.00
Future											
Jul 2015	DAUS	Future	0	12.4815	12.4390	0.0000	0.0000	4,916	61,391,778.00		

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Jul 2015	DAUS	Future	2,491	12.4717	12.4496	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	2,424	12.4801	12.5205	0.0000	0.0000	2,424	30,349,692.00		
Jul 2015	DAUS	Future	750	12.4909	12.4688	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.5210	12.4991	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	56	12.5491	12.5271	0.0000	0.0000	17	213,600.50		
Aug 2015	DAUS	Future	250	12.5534	12.5314	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.5620	12.5400	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.5836	12.5615	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.6227	12.6006	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.6887	12.6668	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.7513	12.7295	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.7804	12.7585	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.8095	12.7876	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.8609	12.8391	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.9916	12.9695	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1974	13.1771	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	13.6016	13.5793	0.0000	0.0000	0	0.00		
			<u>12,778</u>					<u>7,357.00</u>	<u>91,955,070.50</u>	<u>3 209 332.00</u>	<u>31 895 836 097.20</u>

Option

Jul 2015	DAUS	12.50 Call	10,000	98.0914	106.6538	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	0.0086	0.0223	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.2684	0.5621	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	64.2940	71.6190	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	24.4995	30.3275	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	503.5995	531.5275	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.0771	0.1686	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	77.3736	81.6723	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	636.1736	662.4723	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.6546	0.8704	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	1.8778	2.1847	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	104.5887	108.9854	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.0212	0.0326	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	3.0566	3.7439	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	6.9313	8.4150	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	12.4870	15.6660	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	129.8553	133.2625	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	54.9657	57.3945	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	9.4123	10.1894	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	6.9810	8.2869	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	14.4131	16.8996	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	151.1778	154.4556	0.0000	0.0000	0	0.00

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Oct 2015	DAUS	16.98 Call	300	20.6125	21.5511	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	11.8876	13.2549	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	22.6406	25.4967	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	164.7880	168.0116	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	26.8444	28.0387	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	16.7390	18.7557	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	29.9831	33.3708	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	172.6523	175.8478	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	30.9481	31.9588	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	110.4009	119.4163	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	509.8218	511.6613	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	462.1813	464.5691	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	196.4065	199.7819	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	83.8020	90.1513	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	143.4815	146.1732	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	121.1246	129.8849	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	204.7275	207.9704	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	129.2968	139.0711	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	216.2057	219.3215	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	136.8314	146.5228	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	223.0432	226.6672	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	148.9626	156.6721	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	251.2556	253.5479	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	253.8994	266.3433	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	300.9783	304.0556	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	160.6533	165.9757	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	285.6945	291.2220	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	168.7358	175.7249	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	320.2363	324.9098	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	179.0606	186.0287	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	309.1518	309.7213	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	189.7887	195.4805	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	291.2125	283.3785	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	196.6207	203.9407	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	269.1020	269.4753	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	202.7489	210.1999	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	244.9903	245.1796	0.0000	0.0000	0	0.00		
			<u>52,700</u>					<u>0.00</u>	<u>0.00</u>	<u>5 305 769.00</u>	<u>0.00</u>
		Total	65,478					7,357.00	91,955,070.50	8 515 101.00	31 895 836 097.20

Future

Sep 2015	EUUS	Future	699	1.1027	1.1179	0.0000	0.0000	7,470	83,017,845.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			699					7,470.00	83,017,845.00	110 284.00	1 267 150 959.00	
		Total	699					7,470.00	83,017,845.00	110 284.00	1 267 150 959.00	
Future												
	Sep 2015	ZAAD	Future	2,592	9.2756	9.2986	0.0000	0.0000	0	0.00		
	Dec 2015	ZAAD	Future	8,511	9.3762	9.3997	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	Future	1,850	9.4886	9.5118	0.0000	0.0000	0	0.00		
				12,953				0.00	0.00	2 598 882.00	20 726 314 262.70	
		Total		12,953				0.00	0.00	2 629 456.00	20 726 314 262.70	
Future												
	Sep 2015	ZACA	Future	1,400	9.8550	9.8700	9.8575	9.8575	1,436	14,155,370.00		
				1,400					1,436.00	14,155,370.00	40 821.00	342 533 851.30
		Total		1,400				1,436.00	14,155,370.00	40 821.00	342 533 851.30	
Future												
	Sep 2015	ZAEU	Future	33,527	13.8849	14.0524	14.0140	13.8901	1,169	16,360,139.00		
	Dec 2015	ZAEU	Future	32,823	14.1201	14.2909	14.2512	14.2512	10	142,512.00		
	Mar 2016	ZAEU	Future	3,000	14.3830	14.5562	0.0000	0.0000	0	0.00		
				69,350					1,179.00	16,502,651.00	6 896 575.00	87 200 221 063.20
Option												
	Sep 2015	ZAEU	12.26 Put	26,000	3.0266	2.8177	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.70 Put	7,900	10.3368	7.7728	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	19.8216	14.8586	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.92 Put	9,000	21.1021	15.8147	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	13.00 Put	10,700	26.9776	20.2082	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.38 Call	6,000	123.9193	178.7001	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.60 Call	26,000	86.3030	127.0926	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	54.9415	80.9095	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,682	85.8603	70.6705	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	349.6614	288.8405	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,682	74.6977	91.0747	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	515.3606	447.2667	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	440.7731	493.2345	0.0000	0.0000	0	0.00		
				132,040					0.00	0.00	3 199 231.00	0.00
		Total		201,390				1,179.00	16,502,651.00	10 095 806.00	87 200 221 063.20	
Future												
	Sep 2015	ZAFR	Future	1,582	13.2840	13.4194	0.0000	0.0000	0	0.00		
	Dec 2015	ZAFR	Future	7,188	13.5377	13.6783	0.0000	0.0000	0	0.00		
				8,770					0.00	0.00	463 153.00	4 340 483 065.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			8,770					0.00	0.00	463 153.00	4 340 483 065.50
Future											
Sep 2015	ZAGB	Future	27,392	19.5494	19.4835	19.6706	19.5132	481	9,428,000.60		
Dec 2015	ZAGB	Future	2,758	19.8404	19.7742	19.9615	19.9332	250	4,983,300.00		
Mar 2016	ZAGB	Future	585	20.1596	20.0923	20.2262	20.2262	10	202,262.00		
			30,735					741.00	14,613,562.60	4 948 067.00	73 853 272 446.40
Option											
Sep 2015	ZAGB	18.00 Put	16,500	26.4713	33.5825	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	31.8572	41.7253	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	48.5451	67.0353	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	113.7967	112.8605	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	48.1787	53.8037	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	442.4724	436.9630	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	330.5600	327.8447	0.0000	0.0000	0	0.00		
			99,880					0.00	0.00	1 163 288.00	0.00
Total			130,615					741.00	14,613,562.60	6 111 355.00	73 853 272 446.40
Future											
Sep 2015	ZAJY	Future	24	0.1021	0.1025	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1038	0.1043	0.0000	0.0000	0	0.00		
			4,322					0.00	0.00	669 103.00	6 843 102 441.20
Total			4,322					0.00	0.00	669 103.00	6 843 102 441.20
Future											
Sep 2015	ZAKS	Future	13	0.1210	0.1227	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1203	0.1220	0.0000	0.0000	0	0.00		
			1,883					0.00	0.00	5 714.00	71 228 520.00
Total			1,883					0.00	0.00	5 714.00	71 228 520.00
Future											
Sep 2015	ZANN	Future	27,500	0.0598	0.0597	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	86,700	0.0558	0.0557	0.0000	0.0000	0	0.00		
			114,200					0.00	0.00	883 387.00	4 948 480 040.00
Total			114,200					0.00	0.00	883 387.00	4 948 480 040.00
Future											
Sep 2015	ZAUM	Future	844	12.5923	12.5701	12.6482	12.5800	25	31,563,550.00		
Dec 2015	ZAUM	Future	86	12.7871	12.7653	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	84	12.9984	12.9763	0.0000	0.0000	0	0.00		
			1,014					25.00	31,563,550.00	93 816.00	93 629 201 330.00

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Total			1,014					25.00	31,563,550.00	98 339.00	93 629 201 330.00
Future											
Sep 2015	ZAUS	Future	560,321	12.5923	12.5701	12.6522	12.5320	20,067	253,584,189.20		
Dec 2015	ZAUS	Future	137,651	12.7871	12.7653	12.8344	12.7305	2,070	26,467,934.00		
Mar 2016	ZAUS	Future	12,783	12.9984	12.9763	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	5,470	13.2066	13.1864	0.0000	0.0000	0	0.00		
			<u>716,225</u>					<u>22,137.00</u>	<u>280,052,123.20</u>	<u>89 908 138.00</u>	<u>888 490 834 151.40</u>
Option											
Sep 2015	ZAUS	10.56 Put	18,946	0.9899	1.2453	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1993.3886	1971.4674	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	2.7261	3.3704	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1595.1633	1573.6368	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	2.8633	3.5368	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1426.6640	1405.4456	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	4.7040	5.7531	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.24 Put	48,000	5.2009	6.3472	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	5.8995	7.1800	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	27,540	11.7670	14.8072	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	13.5161	16.9183	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1008.8722	990.6789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Put	540	16.5722	20.5789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	17.7187	21.9437	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.75 Put	2,310	27.0115	32.8694	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.80 Put	5,000	31.5762	38.1628	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	651.0648	640.6502	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	46,000	58.7648	70.5502	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.04 Call	1,139	619.4041	609.8410	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	588.5551	579.8464	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Call	40	573.4465	565.1618	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.10 Put	10,000	81.1465	95.0618	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	551.1881	543.5361	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.20 Call	40	501.1975	494.9930	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	480.6286	475.0283	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.30 Put	3,000	142.3954	160.3473	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.40 Put	4,000	181.8730	201.5919	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.44 Call	10,000	351.6616	349.8247	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.48 Put	8,500	217.8191	238.7853	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	319.7097	318.7644	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.60 Call	10,000	271.2325	273.5204	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.62 Call	8,000	263.0634	265.5287	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.67 Call	10,000	243.6295	246.4888	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	215.3309	218.6667	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	170.6424	174.4427	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	146.1382	150.0103	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	553.8382	579.9103	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	133.1980	137.0457	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	131.1592	134.9996	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	125.2377	129.0484	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	115.9852	119.7273	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	757.2898	783.4018	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	95.3697	99.2198	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	80.4203	83.9824	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	36.4612	38.4896	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	25.2486	26.8678	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	21.2473	22.6871	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	18.4080	19.7063	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1856.1671	1836.8809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	19.0671	21.5809	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1807.9328	1788.8447	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1616.6496	1598.4911	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1428.6899	1411.7094	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	60.6020	67.0018	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	61.8499	68.3459	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	81.5980	89.5123	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	89.7501	98.2046	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	107.9606	117.5445	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	128.8989	139.6629	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	839.8834	830.0828	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	803.0096	796.8520	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	796.3533	790.3268	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	176.0666	192.0968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	770.1448	764.6279	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	336.6387	356.7285	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	558.7452	557.1208	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	553.7904	552.2505	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	543.9995	542.6221	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	417.0382	418.7375	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	383.0384	385.1773	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	352.0526	354.5310	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	323.8428	326.5793	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	303.1200	306.0087	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	274.8463	277.8877	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	266.1174	269.2911	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	253.7303	256.9901	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	224.0200	227.3767	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	134.5535	137.5356	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	99.8649	102.4647	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	92.5233	95.0102	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	90.9410	93.4027	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	71.2609	74.7440	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	47.4547	50.5036	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	89.1640	95.3545	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	125.9147	134.6439	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	132.0301	141.1559	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	149.3890	159.6136	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	158.6579	169.4521	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	199.8191	213.0066	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	360.1097	363.8219	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	299.0723	302.7472	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	260.8514	264.4092	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	167.9177	170.5417	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	162.3608	164.3064	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	22.9724	23.6435	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	243.2855	254.8915	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	371.5413	374.7940	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	201.4608	209.0973	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	217.8232	218.2305	0.0000	0.0000	0	0.00		
			<u>1,417,748</u>					<u>0.00</u>	<u>0.00</u>	<u>17 518 077.00</u>	<u>0.00</u>
		Total	2,133,973					22,137.00	280,052,123.20	107 426 215.00	888 490 834 151.40
Future											
Sep 2015	ZAZW	Future	130	1.5669	1.5731	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	2,733,827					41,345.00	539 993 972.30	144,497,567	1,244,656,771,779.50