



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY DELTA VALUE	CUMULATIVE VOLUME	CUMULATIVE DELTA VALUE
Future											
Sep 2015	CAGH	Future	24,000	323.6963	229.7078	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
Option											
Sep 2015	DAEU	14.85 Call	1,000	73.3372	38.6922	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	670.1372	989.1922	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	160.6434	101.1051	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	731.5434	1028.2051	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	444.7107	331.3724	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	421.8261	314.4551	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>10,143,233.00</u>
		Total	6,000					0.00	0.00	1,000.00	10,143,233.00
Future											
Aug 2015	DANZ	Future	0	8.3587	8.3190	0.0000	0.0000	8,000	66,834,800.00		
			<u>0</u>					<u>8,000.00</u>	<u>66,834,800.00</u>	<u>740,120.00</u>	<u>5,599,833,652.00</u>
		Total	0					8,000.00	66,834,800.00	1,188,120.00	5,599,833,652.00
Future											
Aug 2015	DAUS	Future	750	12.8107	12.6129	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.8107	12.6130	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	98	12.8351	12.6394	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	12,250	12.8396	12.6438	0.0000	0.0000	12,000	152,766,000.00		
Aug 2015	DAUS	Future	600	12.8486	12.6526	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.8710	12.6746	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.9116	12.7146	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	235	12.9454	12.7480	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9800	12.7814	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.0449	12.8450	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	Future	276	13.0752	12.8751	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.1055	12.9052	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.1591	12.9584	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2958	13.0930	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.5115	13.3032	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.7504	13.5379	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.9761	13.7599	0.0000	0.0000	0	0.00		
			<u>21,881</u>					<u>12,000.00</u>	<u>152,766,000.00</u>	<u>3,259,865.00</u>	<u>32,536,680,830.90</u>

Option

Aug 2015	DAUS	12.50 Call	201	314.4257	155.7133	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	13.11 Call	3,600	51.4256	31.5231	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	13.11 Put	3,600	324.1256	499.9231	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	0.0411	0.1040	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	0.1377	0.3679	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.62 Call	12,000	276.4212	161.0117	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	90.8716	54.1345	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	0.0857	0.2637	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	0.4378	0.6864	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	1.0279	1.6257	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	1.9410	3.1057	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	136.8672	98.7238	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	41.5478	32.2264	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	0.0541	1.2703	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	1.9805	2.9678	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	4.2317	6.2610	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	163.7324	126.8375	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	15.9608	11.9745	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	12.72 Call	300	496.2144	385.7749	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	4.3809	6.4526	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	8.8314	12.6105	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	180.5282	145.9423	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	23.8600	18.4278	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	7.1619	10.6508	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	13.7700	19.4793	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	188.5247	157.5098	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	30.7911	22.7840	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	61.3705	81.9868	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	619.5760	522.3833	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	556.1284	469.6617	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	214.1467	184.4715	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	51.6452	65.4469	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	147.4162	130.6974	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	11.80 Put	250	74.0856	93.5644	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	221.0782	193.9859	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	86.7550	105.0715	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	231.7973	205.9147	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	97.2799	115.2089	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	236.2197	212.3405	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	109.1402	126.2857	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	244.2101	234.5459	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	174.4295	216.3046	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	327.4297	295.2865	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	118.5686	136.0012	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	276.8346	269.0824	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	126.4107	144.3637	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	312.6025	302.7185	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	136.0123	154.5581	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	343.7666	318.6345	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	143.8883	163.4507	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	342.9005	298.8389	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	150.1122	171.5721	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	319.8781	284.3459	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	156.6270	177.5482	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	291.4862	262.2237	0.0000	0.0000	0	0.00		
			<u>44,901</u>					<i>0.00</i>	<i>0.00</i>	<i>5,333,471.00</i>	<i>86,857,722.00</i>
Total			66,782					12,000.00	152,766,000.00	8,593,336.00	32,623,538,552.90
Future											
Sep 2015	EUUS	Future	1,051	1.1051	1.0944	0.0000	0.0000	1,905	20,770,215.00		
Dec 2015	EUUS	Future	5,080	1.1067	1.0961	0.0000	0.0000	12,700	140,628,370.00		
			<u>6,131</u>					<i>14,605.00</i>	<i>161,398,585.00</i>	<i>137,629.00</i>	<i>1,566,785,014.00</i>
Total			6,131					14,605.00	161,398,585.00	137,629.00	1,566,785,014.00
Future											
Sep 2015	ZAAD	Future	2,444	9.3730	9.3634	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	8,541	9.4771	9.4670	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	1,925	9.5947	9.5857	0.0000	0.0000	0	0.00		
			<u>12,910</u>					<i>0.00</i>	<i>0.00</i>	<i>2,616,016.00</i>	<i>20,886,534,770.40</i>
Total			12,910					0.00	0.00	2,646,590.00	20,886,534,770.40
Future											
Sep 2015	ZAEU	Future	35,644	14.2342	13.8809	14.2404	14.0570	2,923	41,362,836.90		
Dec 2015	ZAEU	Future	39,372	14.4786	14.1196	14.4740	14.3718	1,170	16,823,805.20		
Mar 2016	ZAEU	Future	3,200	14.7529	14.3896	0.0000	0.0000	0	0.00		

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	Jun 2016	ZAEU	Future	250	15.0314	14.6609	0.0000	0.0000	0	0.00	
				<u>78,466</u>							
Option								<u>4,093.00</u>	<u>58,186,642.10</u>	<u>6,934,760.00</u>	<u>87,733,612,089.00</u>
	Sep 2015	ZAEU	12.26 Put	26,000	0.2026	0.8754	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.70 Put	7,900	1.0644	4.2661	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.90 Put	7,500	2.2291	8.4802	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.92 Put	9,000	2.3976	9.0768	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	13.00 Put	10,700	3.2054	11.8955	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	14.38 Call	6,000	156.9627	74.0543	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	14.60 Call	26,000	95.8441	44.9199	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	14.90 Call	7,500	47.4868	24.0514	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.05 Put	6,682	38.7993	75.5910	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	6,076	188.4606	326.7163	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	16.50 Call	6,682	77.4774	58.4189	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	13.05 Put	18,000	72.1072	110.4126	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	13.20 Put	18,000	87.1597	138.3414	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	13.85 Put	12,000	214.7937	331.4764	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	14.03 Put	12,000	270.0529	415.5486	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	14.90 Call	24,000	570.9574	444.3282	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	15.05 Call	24,000	520.2863	405.4371	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	16.15 Call	24,000	274.9563	219.3782	0.0000	0.0000	0	0.00	
	Mar 2016	ZAEU	16.30 Call	24,000	253.8249	203.1449	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	14.20 Put	6,000	349.9485	502.4323	0.0000	0.0000	0	0.00	
	Jun 2016	ZAEU	15.96 Call	6,000	516.2981	427.8452	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>	<u>334,521,489.60</u>
	Total			366,506				4,093.00	58,186,642.10	10,339,991.00	88,068,133,578.60
Future											
	Sep 2015	ZAFR	Future	1,551	13.1069	12.9165	0.0000	0.0000	0	0.00	
	Dec 2015	ZAFR	Future	7,229	13.3551	13.1608	0.0000	0.0000	0	0.00	
				<u>8,780</u>				<u>0.00</u>	<u>0.00</u>	<u>463,425.00</u>	<u>4,344,104,028.00</u>
	Total			8,780				0.00	0.00	463,425.00	4,344,104,028.00
Future											
	Sep 2015	ZAGB	Future	26,442	20.0555	19.6173	20.0650	19.8900	674	13,466,511.40	
	Dec 2015	ZAGB	Future	6,040	20.3614	19.9158	20.2166	20.2166	200	4,043,060.00	
	Mar 2016	ZAGB	Future	1,042	20.6979	20.2471	0.0000	0.0000	0	0.00	
				<u>33,524</u>					<u>874.00</u>	<u>17,509,571.40</u>	<u>4,980,239.00</u>
											<u>74,491,543,054.00</u>
Option											
	Sep 2015	ZAGB	18.00 Put	16,500	4.1751	8.6131	0.0000	0.0000	0	0.00	
	Sep 2015	ZAGB	18.16 Put	16,500	5.3369	10.7890	0.0000	0.0000	0	0.00	

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Sep 2015	ZAGB	18.50 Put	18,900	8.3246	18.1831	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	20,000	120.7283	53.5322	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	28.6317	40.1954	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1147.5647	835.0402	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	587.8600	410.7053	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	426.0181	296.1096	0.0000	0.0000	0	0.00		
			100,580					0.00	0.00	1,163,988.00	278,633,284.15
		Total	134,104					874.00	17,509,571.40	6,144,227.00	74,770,176,338.15
Future											
Sep 2015	ZAJY	Future	24	0.1032	0.1020	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	4,298	0.1050	0.1038	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	0.1270	0.1246	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1267	0.1240	0.0000	0.0000	0	0.00		
			1,973					0.00	0.00	5,804.00	72,302,220.00
		Total	1,973					0.00	0.00	5,804.00	72,302,220.00
Future											
Sep 2015	ZANN	Future	17,500	0.0640	0.0629	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	76,700	0.0608	0.0596	0.0000	0.0000	0	0.00		
			94,200					0.00	0.00	913,387.00	5,125,880,040.00
		Total	94,200					0.00	0.00	913,387.00	5,125,880,040.00
Future											
Sep 2015	ZAUM	Future	1,246	12.8800	12.6834	12.8774	12.7704	82	104,952,840.00		
Dec 2015	ZAUM	Future	270	13.0822	12.8820	13.0845	13.0165	17	22,198,450.00		
Mar 2016	ZAUM	Future	155	13.3030	13.0999	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	7	13.5211	13.3126	0.0000	0.0000	0	0.00		
			1,678					99.00	127,151,290.00	97,769.00	98,684,691,700.00
		Total	1,678					99.00	127,151,290.00	102,292.00	98,684,691,700.00
Future											
Sep 2015	ZAUS	Future	531,169	12.8800	12.6834	12.8999	12.7340	44,575	572,183,678.00		
Dec 2015	ZAUS	Future	158,302	13.0822	12.8820	13.1026	12.9716	7,223	93,665,531.00		
Mar 2016	ZAUS	Future	16,253	13.3030	13.0999	13.3190	13.3132	639	8,509,064.20		
Jun 2016	ZAUS	Future	7,271	13.5211	13.3126	0.0000	0.0000	0	0.00		
			712,995					52,437.00	674,358,273.20	90,989,475.00	902,285,070,201.10

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Option										
Sep 2015	ZAUS	10.56 Put	18,946	0.0302	0.0742	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.60 Call	13,700	2280.0355	2083.4873	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.98 Put	24,142	0.1665	0.4012	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Call	33,750	1880.1805	1683.8344	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.00 Put	59,545	0.1805	0.4344	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.17 Call	10,000	1710.3574	1514.2502	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.20 Put	8,775	0.4029	0.9563	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.24 Put	48,000	0.4727	1.1184	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.29 Put	50,000	0.5769	1.3593	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.50 Put	27,540	1.3228	3.0077	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.54 Put	50,000	1.5472	3.4609	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Call	500	1281.9552	1087.6719	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.60 Put	540	1.9552	4.2719	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.62 Put	10,000	2.1052	4.5823	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	11.75 Put	2,310	3.3991	7.2263	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Call	13,700	888.4691	700.6348	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.00 Put	39,000	8.4691	17.2348	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.04 Call	1,139	849.7860	663.1762	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.08 Call	12,000	811.3014	627.2199	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Call	40	792.1424	609.6751	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.10 Put	13,000	12.1424	26.2751	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.13 Call	1,237	763.5180	583.7189	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Call	40	697.3377	524.9869	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.20 Put	50,000	17.3377	41.5869	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.23 Call	5,000	669.2752	500.6685	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.27 Put	201	22.8595	55.7032	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.39 Put	201	39.8958	87.4241	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.44 Call	10,000	489.2952	347.0914	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.48 Put	8,500	57.9168	118.0613	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.50 Call	33,750	442.6155	309.1081	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.51 Call	3,000	435.0635	303.0459	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.55 Call	3,000	405.5429	279.5788	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.60 Call	10,000	370.2351	251.9975	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.62 Call	8,000	356.6230	241.5114	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.67 Call	10,000	323.9102	216.6463	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.70 Call	4,810	305.2001	202.6442	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.75 Call	950	275.5709	182.8997	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.80 Call	200	247.9017	164.9258	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.86 Call	10,000	217.2815	145.5296	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	12.90 Call	3,000	198.4169	133.8234	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.00 Call	53,650	160.7125	108.4074	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>DAILY DELTA VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE DELTA VALUE</u>
Sep 2015	ZAUS	13.00 Put	501	280.7125	425.0074	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	141.3594	95.5144	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	138.3525	93.5191	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	129.6942	87.7847	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.15 Call	2,310	116.3992	79.0110	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.25 Call	402	93.6602	64.0686	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.25 Put	501	463.6602	630.6686	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.28 Call	17,000	87.7360	60.1865	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	67.5744	47.1887	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	92,500	20.3770	15.7969	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	11.5636	8.9821	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.45 Call	48,000	8.4433	6.8606	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	6.4598	5.4719	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	2140.6484	1943.9366	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	8.4484	11.9366	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2091.4805	1895.0586	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	1895.6671	1700.6636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1701.6335	1508.5726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	27.8805	37.6838	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	28.3835	38.5890	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	36.3979	53.2483	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	39.7472	59.4628	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	50.0417	73.6313	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	62.4048	90.3402	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.10 Call	537	1059.2804	891.8526	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1017.5673	852.7438	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.16 Call	750	1009.3052	845.0163	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	90.6611	127.6578	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	976.5301	814.4297	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	187.7206	262.2437	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	703.5694	578.7126	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	697.2633	573.2267	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	684.7789	562.3787	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Call	15,000	517.7296	419.2785	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	470.2284	381.7705	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	426.5807	347.7388	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	388.9673	316.9192	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.28 Call	150	361.3567	294.3939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.40 Call	1,300	323.7615	263.8536	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,222	312.1821	254.4772	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	13,737	295.6559	241.1122	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.66 Call	2,000	256.1273	209.5707	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	14.00 Call	1,000	191.3120	157.8135	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	142.2167	118.1811	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	100.2073	84.3462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	91.5450	77.3566	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	89.6900	75.8583	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	56.9841	53.3303	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	29.9402	36.1668	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	58.5856	71.6173	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	62.5256	76.5011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	80.8098	99.1585	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	83.9364	104.3383	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	92.8130	119.1948	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	97.5622	127.1802	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	106.0418	137.7021	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	126.6193	163.0408	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	159.2107	202.6947	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	991.4349	854.2680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	309.3176	394.5895	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	581.3549	699.5431	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	521.1204	451.2670	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	458.8967	398.3091	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	412.6489	359.2207	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	354.0601	309.6044	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	335.1437	293.6050	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	288.9532	253.4729	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	166.3460	151.1115	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	145.9004	142.9177	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	23.9082	19.8482	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	167.0068	207.0854	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	414.0528	371.1870	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	159.2415	177.3965	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	270.8614	238.5631	0.0000	0.0000	0	0.00		
			<u>1,657,862</u>					<u>0.00</u>	<u>0.00</u>	<u>17,930,441.00</u>	<u>1,011,736,764.85</u>
		Total	2,370,857					52,437.00	674,358,273.20	108,919,916.00	903,296,806,965.96
Future											
Sep 2015	ZAZW	Future	130	1.6240	1.5926	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

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Grand Total		3,098,373					92,108.00	1,258,205,161.70	146,477,854	1,266,251,722,891.50
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