



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-August-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	0.0000	0.0000	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	304.4368	566.3000	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	224.5368	97.7000	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	449.1589	698.4317	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	338.1589	194.3317	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	842.7365	1115.6580	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	806.6848	1069.4972	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											
Sep 2015	DANZ	8.40 Put	8,000	48.1163	33.0230	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											
Aug 2015	DAUS	Future	0	13.0318	13.1602	0.0000	0.0000	117	1,526,586.40		
Aug 2015	DAUS	Future	12,250	13.0145	13.1602	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	13.0214	13.1693	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	13.0442	13.1925	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.0851	13.2345	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.1196	13.2700	0.0000	0.0000	1,000	13,233,600.00		
Oct 2015	DAUS	Future	250	13.1542	13.3056	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	8,000	13.2084	13.3607	0.0000	0.0000	8,000	105,740,000.00		
Nov 2015	DAUS	Future	250	13.2202	13.3727	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.2519	13.4052	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>		
Dec 2015	DAUS	Future	250	13.2838	13.4379	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.3404	13.4958	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.4829	13.6421	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.7052	13.8733	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.9533	14.1281	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.1706	14.3379	0.0000	0.0000	0	0.00		
			<u>28,783</u>					<u>9,117.00</u>	<u>120,500,186.40</u>	<u>3,316,660.00</u>	<u>33,271,458,257.20</u>

Option

Aug 2015	DAUS	13.11 Call	3,600	21.2656	99.2654	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	116.7656	49.0654	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.0000	0.0093	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.0000	0.0116	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.62 Call	12,000	396.8140	542.1753	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	92.8818	215.5415	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1816	0.1036	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.02 Call	3,000	139.9707	248.1656	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.03 Call	3,000	135.5728	241.8389	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.95 Put	3,000	128.8312	0.0000	0.0000	0.0000	6,000	0.00
Sep 2015	DAUS	13.18 Call	1,000	121.1782	0.0000	0.0000	0.0000	2,000	0.00
Sep 2015	DAUS	12.98 Call	4,000	258.9352	362.5332	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00 Call	2,000	248.6970	350.5816	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.3806	0.5483	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.8034	1.0822	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	1.4071	1.7948	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	196.7000	269.8420	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	65.1424	96.7014	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.2207	1.0433	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	2.0768	2.8474	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	3.8369	4.0847	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	234.0945	297.8765	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	24.3492	26.9999	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	623.2869	738.3139	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	466.3075	565.8281	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	438.7307	533.0813	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	434.0340	527.7312	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	385.9410	329.2858	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	4.9294	6.4557	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	8.6304	9.8017	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	253.2388	316.0828	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	42.5714	58.6239	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	6.7087	8.1875	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	12.3071	13.4903	0.0000	0.0000	0	0.00

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Dec 2015	DAUS	14.15 Call	250	264.0846	322.8619	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	55.4772	74.1745	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	51.7457	50.3408	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	756.6255	867.7064	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	688.9496	794.2809	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	297.1653	353.7274	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	43.9784	41.6335	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	213.7778	254.1573	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	65.2421	60.7091	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	305.5074	358.2878	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	78.3693	72.7964	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	316.4301	369.7775	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	90.0058	83.6168	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	320.6567	373.3174	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	101.0680	93.7884	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	326.9599	378.9719	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	161.1952	150.4505	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	425.7990	489.0863	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	111.0830	103.2488	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	347.5116	386.8004	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	117.7543	111.3316	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	387.2422	413.3152	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	314.1299	281.6521	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	552.3766	617.0956	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	125.8988	118.6578	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	425.0119	450.2175	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	135.5788	129.3878	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	461.5954	494.4272	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	142.4814	136.8065	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	433.7237	487.3872	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	149.0439	142.6598	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	409.0836	463.2458	0.0000	0.0000	0	0.00		
			<u>91,500</u>					<u>8,000.00</u>	<u>0.00</u>	<u>5,393,571.00</u>	<u>0.00</u>
	Total		120,283					17,117.00	120,500,186.40	8,710,231.00	33,271,458,257.20
Future											
Sep 2015	EUUS	Future	520	1.1423	1.1588	1.1556	1.1530	504	5,812,224.00		
Dec 2015	EUUS	Future	3,809	1.1440	1.1605	0.0000	0.0000	100	1,155,500.00		
			<u>4,329</u>					<u>604.00</u>	<u>6,967,724.00</u>	<u>192,760.00</u>	<u>2,199,455,353.00</u>
	Total		4,329					604.00	6,967,724.00	192,760.00	2,199,455,353.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Sep 2015	ZAAD	Future	2,319	9.3728	9.5011	9.4809	9.4602	2,000	18,942,065.00		
Dec 2015	ZAAD	Future	8,883	9.4757	9.6076	9.5878	9.5871	500	4,793,725.00		
Mar 2016	ZAAD	Future	1,975	9.5998	9.7365	0.0000	0.0000	0	0.00		
			<u>13,177</u>					<u>2,500.00</u>	<u>23,735,790.00</u>	<u>2,623,681.00</u>	<u>20,959,579,726.00</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	197.3908	124.7043	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	237.1494	266.0381	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	98.1195	106.9681	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31,177.00</u>	<u>0.00</u>
	Total		13,780					2,500.00	23,735,790.00	2,654,858.00	20,959,579,726.00
Future											
Sep 2015	ZAEU	Future	35,000	14.9106	15.2986	15.2761	15.0080	1,942	29,240,016.10		
Dec 2015	ZAEU	Future	45,507	15.1682	15.5657	15.4900	15.2395	2,050	31,297,890.60		
Mar 2016	ZAEU	Future	3,561	15.4597	15.8689	15.5000	15.5000	25	387,500.00		
Jun 2016	ZAEU	Future	250	15.7509	16.1750	0.0000	0.0000	0	0.00		
			<u>84,318</u>					<u>4,017.00</u>	<u>60,925,406.70</u>	<u>6,966,146.00</u>	<u>88,201,346,241.10</u>
Option											
Sep 2015	ZAEU	12.26 Put	26,000	0.0540	0.0388	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	0.2403	0.1568	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	0.4701	0.2931	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	0.5026	0.3119	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	0.6563	0.3999	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	231.4121	483.6313	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	20.7477	16.4493	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	76.6106	45.9595	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	14.30 Put	100	153.6955	92.5879	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	15.29 Call	6,000	481.7917	693.4054	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	203.2269	303.3659	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.05 Put	18,000	38.6514	27.8751	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	47.8444	34.4640	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	112.2644	80.9319	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	12,000	144.6459	100.6563	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	986.5706	1265.3188	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.05 Call	24,000	912.2552	1167.3388	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	577.6767	757.0632	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	524.4937	689.5805	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	24,000	488.5505	643.7652	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	201.6232	149.0293	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	847.8224	1046.1912	0.0000	0.0000	0	0.00		
			<u>288,140</u>					<u>0.00</u>	<u>0.00</u>	<u>3,501,331.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			372,458					4,017.00	60,925,406.70	10,467,477.00	88,201,346,241.10
Future											
Sep 2015	ZAFR	Future	1,545	13.7786	14.1099	13.9900	13.8100	17	236,030.00		
Dec 2015	ZAFR	Future	7,345	14.0435	14.3838	0.0000	0.0000	0	0.00		
			<u>8,890</u>					<u>17.00</u>	<u>236,030.00</u>	<u>463,759.00</u>	<u>4,348,557,778.20</u>
Total			8,890					17.00	236,030.00	463,759.00	4,348,557,778.20
Future											
Sep 2015	ZAGB	Future	26,296	20.5021	20.8003	20.7938	20.5142	1,402	29,049,936.80		
Dec 2015	ZAGB	Future	8,325	20.8148	21.1218	21.1692	20.8644	2,680	56,552,653.00		
Mar 2016	ZAGB	Future	1,022	21.1674	21.4847	0.0000	0.0000	0	0.00		
			<u>35,643</u>					<u>4,082.00</u>	<u>85,602,589.80</u>	<u>4,998,538.00</u>	<u>74,868,115,821.10</u>
Option											
Sep 2015	ZAGB	18.00 Put	16,500	1.6153	0.1716	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.16 Put	16,500	2.3521	0.2408	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	18.50 Put	18,900	4.9376	0.5058	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	20.50 Call	30,000	310.1203	412.1724	0.0000	0.0000	5,000	0.00		
Dec 2015	ZAGB	17.87 Put	830	34.4992	10.8381	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1593.7025	1775.0953	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1165.3586	1260.9438	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	971.8619	1022.6895	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	754.1263	758.2029	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	504.2663	463.0757	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	25,000	424.1401	380.6938	0.0000	0.0000	5,000	0.00		
			<u>136,580</u>					<u>10,000.00</u>	<u>0.00</u>	<u>1,234,988.00</u>	<u>0.00</u>
Total			172,223					14,082.00	85,602,589.80	6,233,526.00	74,868,115,821.10
Future											
Sep 2015	ZAJY	Future	24	0.1089	0.1112	0.0000	0.0000	0	0.00		
Dec 2015	ZAJY	Future	6,876	0.1108	0.1131	0.0000	0.0000	0	0.00		
			<u>6,900</u>					<u>0.00</u>	<u>0.00</u>	<u>671,681.00</u>	<u>6,871,394,327.20</u>
Total			6,900					0.00	0.00	671,681.00	6,871,394,327.20
Future											
Sep 2015	ZAKS	Future	13	0.1255	0.1268	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,960	0.1249	0.1264	0.0000	0.0000	0	0.00		
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>5,804.00</u>	<u>72,302,220.00</u>
Total			1,973					0.00	0.00	5,804.00	72,302,220.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Sep 2015	ZANN	Future	17,500	0.0655	0.0663	0.0000	0.0000	0	0.00
Dec 2015	ZANN	Future	76,700	0.0574	0.0591	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	1,351	13.0533	13.2018	13.2398	13.0519	49	64,299,980.00
Dec 2015	ZAUM	Future	296	13.2593	13.4127	13.3806	13.2794	24	32,017,440.00
Mar 2016	ZAUM	Future	203	13.4902	13.6498	13.6053	13.6053	5	6,802,650.00
Jun 2016	ZAUM	Future	7	13.7154	13.8840	0.0000	0.0000	0	0.00
			<u>1,857</u>					<u>78.00</u>	<u>103,120,070.00</u>
	Total		1,857					78.00	103,120,070.00
									104,035.00
									100,963,949,410.00
Future									
Sep 2015	ZAUS	Future	541,300	13.0533	13.2018	13.2401	13.0322	44,694	585,991,024.40
Dec 2015	ZAUS	Future	175,505	13.2593	13.4127	13.4125	13.2700	15,268	203,227,651.60
Mar 2016	ZAUS	Future	21,163	13.4902	13.6498	13.6110	13.5481	1,000	13,579,550.00
Jun 2016	ZAUS	Future	13,451	13.7154	13.8840	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	Future	700	13.9630	14.1374	14.0739	14.0725	700	9,851,450.00
			<u>752,119</u>					<u>61,662.00</u>	<u>812,649,676.00</u>
									91,851,792.00
									913,559,838,681.70
Option									
Sep 2015	ZAUS	10.56 Put	18,946	0.0218	0.0320	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	2,900	2453.3257	2601.8371	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.1166	0.1479	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2053.4262	2201.9590	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.1262	0.1590	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1883.5461	2032.0925	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.2767	0.3256	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.3235	0.3754	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.3930	0.4484	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.8841	0.9402	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	1.0304	1.0814	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1454.5954	1603.1329	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	1.2954	1.3329	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	1.3978	1.4289	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	2.2843	2.2394	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1057.7770	1206.5826	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	4.4770	4.7826	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	681	1018.3081	1167.0869	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	978.9094	1127.6502	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	959.2394	1107.9561	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	5.9394	6.1561	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	12.13 Call	1,237	929.7754	1078.4484	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	861.2448	1009.7728	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	7.9448	7.9728	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	831.9834	980.4264	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	631.6305	777.0150	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	22.7999	17.0055	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	578.6272	719.7847	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	569.9682	710.2972	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	535.8775	672.5089	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	494.5757	628.6515	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	478.4921	611.4716	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	439.4494	569.4731	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	380.6785	505.3567	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	346.4057	467.3793	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	307.8861	424.0829	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	283.8217	396.6523	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	272.2774	383.3776	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	229.3552	333.2593	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	176.0552	131.4593	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	200.9222	298.8235	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	196.7785	293.3455	0.0000	0.0000	20,000	0.00
Sep 2015	ZAUS	13.10 Call	20,000	184.8035	277.3619	0.0000	0.0000	4,000	0.00
Sep 2015	ZAUS	13.15 Call	2,310	166.3224	252.1958	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	134.4453	208.5672	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	331.1453	256.7672	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	126.0882	197.2123	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	28.3262	51.5711	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	16.2539	30.8328	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	11.4915	24.1865	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	8.1686	18.5329	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2317.6043	2472.1227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	8.3043	9.4227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2268.3138	2422.7609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2071.7997	2225.7895	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1876.6033	2029.7675	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	23.9123	22.3122	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	24.3015	22.6147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	30.4433	27.3323	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	32.9865	29.2566	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	38.7143	33.5434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	47.4048	38.4914	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1176.5217	1315.6831	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	12.18 Put	150	71.8465	56.9659	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1134.3594	1272.4428	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	896.4264	1027.1528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	152.9479	128.6287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	845.0031	973.8031	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	837.7948	966.3122	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	823.5071	951.4272	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	223.8185	185.0030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	699.6953	812.5559	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	644.0248	752.5681	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	284.7248	239.8681	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	592.3780	696.6352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	544.6137	644.6437	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	500.5611	596.4473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	479.8684	573.7197	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	468.2963	560.5080	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	424.9649	510.7395	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	411.5246	495.4802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	392.2581	473.5333	0.0000	0.0000	2,500	0.00
Dec 2015	ZAUS	13.60 Call	1,300	362.3895	439.3488	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	345.7377	420.2030	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	16,000	267.0382	328.6517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	215.5634	0.0000	0.0000	0.0000	32,000	0.00
Dec 2015	ZAUS	14.37 Call	580	205.4524	255.3669	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	201.3140	0.0000	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	14.50 Call	1,000	188.2978	0.0000	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	14.84 Call	8,200	150.9365	189.9736	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	139.2082	175.5748	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	136.6811	172.4665	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	88.0602	111.9427	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	25.4129	19.8560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	52.0849	45.3875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	55.7866	49.0356	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	73.0091	66.1830	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	75.9574	69.1402	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	84.3320	77.5619	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	88.8119	82.0809	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	94.7006	88.0294	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	108.8529	102.3579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	137.6018	124.8810	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1153.8561	1291.9388	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	275.9599	248.9503	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	12.80 Call	31,070	987.9539	1118.6934	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	363.6881	323.0338	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	529.4729	476.2672	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	648.8053	744.2895	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	579.7417	668.3090	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	527.8815	610.1739	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	461.0675	534.6840	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	439.0875	509.9027	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	384.8525	448.0622	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	358.1237	417.3623	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	285.1668	334.4651	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	235.4400	276.5575	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	195.0852	217.9384	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	45.3855	59.0513	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	156.7318	146.2663	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	525.0065	597.6211	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	153.6364	149.5100	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	373.6468	425.7993	0.0000	0.0000	0	0.00		
			<u>1,856,069</u>					<u>63,500.00</u>	<u>0.00</u>	<u>18,428,498.00</u>	<u>0.00</u>
		Total	2,608,188					125,162.00	812,649,676.00	110,280,290.00	913,559,838,681.70
Future											
Sep 2015	ZAZW	Future	130	1.5318	1.5509	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	3,443,211					163,577.00	1,213,737,472.90	148,255,962	1,282,190,665,958.40