



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-September-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>	18980.00	3036800.00
		Total	24,000					0.00	0.00	18980.00	3036800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	440.6015	384.7481	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	99.3015	125.2481	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	606.8186	550.1500	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	226.3186	255.7500	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1039.5289	973.9627	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	998.4130	934.3135	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	1000.00	0.00
		Total	6,000					0.00	0.00	1000.00	0.00
Option											
Sep 2015	DANZ	8.40 Put	8,000	12.5164	34.8990	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	8000.00	0.00
		Total	8,000					0.00	0.00	8000.00	0.00
Future											
Sep 2015	DAUS	Future	285	13.4979	13.3938	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.5403	13.4372	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.5785	13.4735	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	13.6147	13.5094	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	8,000	13.6708	13.5649	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.6831	13.5770	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.7152	13.6088	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.7477	13.6410	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.8051	13.6979	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.9501	13.8419	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>	
Jun 2016	DAUS	Future	264	14.1784	14.0695	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	14.4337	14.3245	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.6447	14.5361	0.0000	0.0000	0	0.00	
			<u>16,033</u>					<u>0.00</u>	<u>0.00</u>	<u>3346826.00</u>
										<u>33667455146.40</u>
Option										
Sep 2015	DAUS	13.02 Call	3,000	469.3316	367.1449	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.03 Call	3,000	459.3632	357.5906	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	12.95 Put	3,000	8.1437	16.8935	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.18 Call	1,000	344.5644	263.8193	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.45 Call	3,000	217.0137	0.0000	0.0000	0.0000	6,000	0.00	
Sep 2015	DAUS	12.98 Call	4,000	555.7666	470.2647	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.00 Call	2,000	538.5453	454.2134	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Call	3,600	107.8779	84.4084	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Put	3,600	510.9779	589.4084	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.09 Call	2,500	511.2201	432.2454	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	10.80 Put	300	0.0482	0.0604	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.15 Put	250	0.1363	0.1856	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.40 Put	1,000	0.3015	0.4126	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.27 Call	250	401.8852	333.4679	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	14.00 Call	1,000	119.0101	94.0812	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	16.80 Call	300	1.0745	0.7804	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Call	201	317.6712	0.0000	0.0000	0.0000	402	0.00	
Oct 2015	DAUS	13.47 Put	201	236.5712	0.0000	0.0000	0.0000	402	0.00	
Oct 2015	DAUS	10.80 Put	300	1.1199	1.2069	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	2.0708	2.1140	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	404.1987	348.2143	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	25.4158	22.7826	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	980.3177	887.3295	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	761.5724	680.4052	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	710.3552	634.2127	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	702.4957	627.0560	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	198.9537	228.1030	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	467.9997	0.0000	0.0000	0.0000	18,000	0.00	
Nov 2015	DAUS	10.80 Put	300	3.3063	3.4128	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	5.6176	5.7728	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	73.0535	83.9693	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	116.7555	131.7949	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	136.4793	156.6291	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	818.5472	738.4608	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	165.4472	191.4608	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	688.3689	615.3201	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	15,000	682.6237	609.9138	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.25 Put	15,000	249.5237	282.9138	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	638.1338	568.1220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	285.0338	321.1220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	586.1206	519.4547	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	485.0975	427.3220	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	453.0752	398.7543	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	410.0473	359.6840	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	59.6201	54.8966	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.3142	4.7178	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	7.1367	8.2476	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	409.0000	362.6418	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	95.6291	79.5034	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	34.1083	37.5180	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1083.6313	996.9975	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	988.9929	908.9385	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	438.7733	394.7587	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	30.9177	33.8618	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	310.9290	279.1298	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	673.8018	615.0942	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	47.3992	51.6066	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	438.4068	397.6449	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	59.2203	64.9003	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	445.3675	405.7136	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	68.2676	75.2496	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	444.1680	404.9175	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	77.5209	85.7763	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	444.2579	406.6603	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	125.8722	136.0525	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	577.5470	530.8553	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	85.7905	95.4586	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	449.7142	414.5045	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	92.5137	104.2321	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	451.5338	424.3751	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	243.5916	256.8633	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	726.0511	672.5828	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	99.3950	111.9998	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	480.0389	465.2042	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	107.1162	119.4864	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	525.7116	508.5218	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	112.2301	127.4672	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	559.0570	532.2093	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	118.2845	133.1403	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	19.40 Call	250	546.6638	503.9475	0.0000	0.0000	0	0.00	
			182,706					24,804.00	0.00	5530381.00
		Total	198,739					24,804.00	0.00	8877207.00
										33667455146.40
Future										
Sep 2015	EUUS	Future	483	1.1234	1.1258	0.0000	0.0000	0	0.00	
Dec 2015	EUUS	Future	150	1.1252	1.1275	0.0000	0.0000	0	0.00	
			633					0.00	0.00	196456.00
		Total	633					0.00	0.00	196456.00
										2241393194.00
Future										
Sep 2015	ZAAD	Future	2,309	9.4557	9.4263	9.4687	9.4652	500	4,733,475.00	
Dec 2015	ZAAD	Future	9,383	9.5656	9.5330	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	Future	2,100	9.6886	9.6556	9.6805	9.6805	50	484,025.00	
			13,792					550.00	5,217,500.00	2628366.00
										21003937946.00
Option										
Dec 2015	ZAAD	9.30 Put	201	168.2678	178.5356	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	280.1450	262.6743	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	120.5692	109.9146	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		Total	14,395					550.00	5,217,500.00	2659543.00
										21003937946.00
Future										
Dec 2015	ZACR	Future	25,110	2.1029	2.0957	0.0000	0.0000	0	0.00	
			25,110					0.00	0.00	31303.00
		Total	25,110					0.00	0.00	31303.00
										631930594.00
Future										
Sep 2015	ZAEU	Future	34,333	15.1689	15.0894	15.2464	15.1964	572	8,704,767.80	
Dec 2015	ZAEU	Future	64,346	15.4402	15.3527	15.4928	15.3901	671	10,362,898.80	
Mar 2016	ZAEU	Future	3,617	15.7351	15.6453	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	Future	250	16.0313	15.9406	0.0000	0.0000	0	0.00	
			102,546					1,243.00	19,067,666.60	7010324.00
										88868462188.10
Option										
Sep 2015	ZAEU	12.26 Put	26,000	0.0244	0.0261	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.0856	0.1043	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.1531	0.1964	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	0.1623	0.2093	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	0.2053	0.2699	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	351.7287	301.1788	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	16.6043	17.7525	0.0000	0.0000	0	0.00	

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Dec 2015	ZAEU	13.90 Put	6,076	54.0579	60.6737	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	114.9074	126.2764	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.29 Call	6,000	626.8028	575.1422	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,682	265.2215	240.6518	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	40.2226	44.8463	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	48.8724	53.9544	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	107.1797	114.4296	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	131.0476	138.9662	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1194.5364	1125.3787	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.05 Call	24,000	1107.8112	1043.8055	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	716.9330	668.3744	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	652.4119	607.5316	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	24,000	608.5022	566.2502	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	202.0371	208.7931	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1018.7804	960.4159	0.0000	0.0000	0	0.00
			<u>288,140</u>					0.00	0.00
		Total	390,686					1,243.00	19,067,666.60
									10511655.00
									88868462188.10
Future									
Sep 2015	ZAFR	Future	1,544	13.9262	13.9325	0.0000	0.0000	0	0.00
Dec 2015	ZAFR	Future	7,345	14.2003	14.2005	0.0000	0.0000	0	0.00
			<u>8,889</u>					0.00	0.00
		Total	8,889					0.00	0.00
									463782.00
									4348875380.60
Future									
Sep 2015	ZAGB	Future	33,348	20.6523	20.5280	20.6716	20.5522	232	4,768,299.00
Dec 2015	ZAGB	Future	7,864	20.9797	20.8451	20.9280	20.8536	500	10,440,206.00
Mar 2016	ZAGB	Future	1,532	21.3307	21.1939	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	Future	200	21.6766	21.5391	0.0000	0.0000	0	0.00
			<u>42,944</u>					732.00	15,208,505.00
									5019454.00
									75297476930.80
Option									
Sep 2015	ZAGB	18.00 Put	16,500	0.2515	0.6683	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.16 Put	16,500	0.3559	0.9314	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	18.50 Put	18,900	0.7616	1.9187	0.0000	0.0000	0	0.00
Sep 2015	ZAGB	20.50 Call	20,000	310.0246	253.0855	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	17.87 Put	830	24.9306	26.7679	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	19.40 Call	700	1706.8946	1590.8981	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.00 Call	500	1253.1006	1155.2370	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.33 Call	8,250	1046.7144	958.7506	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	20.77 Call	18,900	814.1277	739.4355	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.50 Call	500	540.0692	488.6895	0.0000	0.0000	0	0.00
Dec 2015	ZAGB	21.82 Call	20,000	453.6865	409.8201	0.0000	0.0000	0	0.00

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			121,580					0.00	0.00	1274988.00	0.00
	Total		164,524					732.00	15,208,505.00	6294442.00	75297476930.80
Future											
	Sep 2015 ZAJY	Future	24	0.1124	0.1118	0.0000	0.0000	0	0.00		
	Dec 2015 ZAJY	Future	7,859	0.1145	0.1138	0.0000	0.0000	0	0.00		
			7,883					0.00	0.00	672664.00	6882606916.70
	Total		7,883					0.00	0.00	672664.00	6882606916.70
Future											
	Sep 2015 ZAKS	Future	13	0.1293	0.1286	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,960	0.1291	0.1282	0.0000	0.0000	0	0.00		
			1,973					0.00	0.00	6408.00	79973020.00
	Total		1,973					0.00	0.00	6408.00	79973020.00
Future											
	Sep 2015 ZANN	Future	2,000	0.0676	0.0673	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	28,268	0.0605	0.0605	0.0000	0.0000	0	0.00		
			30,268					0.00	0.00	979319.00	5520599960.00
	Total		30,268					0.00	0.00	979319.00	5520599960.00
Future											
	Sep 2015 ZAUM	Future	1,444	13.5026	13.4030	13.5156	13.4236	91	122,579,180.00		
	Dec 2015 ZAUM	Future	304	13.7227	13.6162	13.7368	13.6432	41	56,083,750.00		
	Mar 2016 ZAUM	Future	213	13.9577	13.8494	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUM	Future	7	14.1890	14.0800	0.0000	0.0000	0	0.00		
			1,968					132.00	178,662,930.00	100326.00	102055343310.00
	Total		1,968					132.00	178,662,930.00	104849.00	102055343310.00
Future											
	Sep 2015 ZAUS	Future	542,270	13.5026	13.4030	13.5192	13.4262	34,797	469,209,517.00		
	Dec 2015 ZAUS	Future	202,919	13.7227	13.6162	13.7318	13.6337	3,551	48,641,131.40		
	Mar 2016 ZAUS	Future	24,223	13.9577	13.8494	13.8822	13.8810	100	1,388,160.00		
	Jun 2016 ZAUS	Future	14,960	14.1890	14.0800	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	700	14.4431	14.3339	0.0000	0.0000	0	0.00		
			785,072					38,448.00	519,238,808.40	92134375.00	917331414686.00
Option											
	Sep 2015 ZAUS	10.56 Put	18,946	0.0116	0.0017	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.60 Call	2,900	2902.6115	2803.0029	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	10.98 Put	24,142	0.0206	0.0271	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	11.00 Call	33,750	2502.6220	2403.0290	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	11.00 Put	59,545	0.0220	0.0290	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2332.6393	2233.0529	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0435	0.0588	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0499	0.0677	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0592	0.0809	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.1223	0.1711	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.1406	0.1975	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1902.7733	1803.2451	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.1733	0.2451	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.1859	0.2634	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.2936	0.4213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1503.3143	1404.0475	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	0.7143	1.0475	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1423.5521	1324.3379	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1403.6232	1304.3936	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	1.0232	1.3936	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1373.7402	1274.4828	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1303.9564	1204.7205	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	1.3564	1.7205	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1274.0433	1174.8368	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	1064.8965	966.0013	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	2.5254	3.3197	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	1005.2506	906.4947	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	995.3162	896.5866	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	955.5995	856.9855	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	906.0077	807.5654	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	836.7035	738.5655	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	757.7305	660.0647	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	708.5370	613.0504	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	650.0116	557.9096	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	612.4441	522.0736	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	593.8829	504.4705	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	521.4096	436.4571	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	469.2706	388.3073	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	460.7932	380.5456	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	435.7580	357.7382	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	320.7100	255.3353	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	68.1100	102.3353	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	299.9576	237.3228	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	44.0558	34.1919	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	17.9360	13.3585	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	10.7983	8.1611	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	14.58 Call	22,320	6.8922	5.3032	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	2777.5261	2671.5017	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	4.8261	5.3017	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2727.9565	2621.9610	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2530.0825	2424.2174	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2333.0233	2227.3258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	14.3739	15.3965	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	14.6123	15.6474	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	18.3730	19.6093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	19.9283	21.2481	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	23.4266	24.9347	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	27.5084	29.2404	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1607.6276	1503.2784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	36.6242	38.8727	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1560.4982	1456.3163	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1290.0058	1193.0466	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	76.5927	87.1592	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1230.9273	1135.1723	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1222.5892	1127.0130	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1205.9895	1110.7779	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	114.4303	128.8962	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1046.0645	954.8996	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	970.5324	881.6780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	147.8324	165.4780	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	898.1734	816.4805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	833.7926	755.2585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	773.2982	697.9717	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	744.4937	670.7794	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	727.6690	654.9227	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	663.7402	594.8516	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	643.6049	575.9940	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	614.4768	548.7662	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	568.7132	506.1278	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	542.8712	482.9376	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	518.4303	0.0000	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	13.72 Put	500	515.7303	0.0000	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	14.00 Call	16,000	420.8505	371.6499	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	20,000	338.7514	297.3146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	322.4180	282.6928	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	315.7087	276.6991	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	1,000	294.6455	257.8192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	235.0570	204.7068	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.97 Call	8,210	216.4265	188.1431	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	61,100	212.4099	184.5052	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	132.8585	114.5933	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	20.1003	21.7145	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	38.7484	42.5239	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	41.4934	45.4645	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	54.2431	59.0876	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	56.4230	61.4120	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	62.6109	68.0063	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	65.9188	71.5277	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	70.2630	76.1531	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	80.6987	87.2453	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	97.0440	104.5998	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	1544.4132	1451.7936	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	181.7952	200.0358	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	31,070	1355.5683	1266.3350	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	242.0400	263.2031	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	352.5125	384.9547	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	904.9582	835.7921	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	814.2858	749.6775	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	745.3021	683.7533	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	652.6042	596.9823	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	621.9361	568.4147	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	545.4618	497.3673	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.75 Call	31,070	507.1724	461.8615	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.27 Call	38,000	405.4349	368.1135	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	333.2605	301.5813	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	253.0622	228.7717	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	78.7299	67.4723	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	12.16 Put	330	123.6304	133.8833	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	13.00 Put	750	305.1043	326.9525	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	708.0574	652.0062	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	467.4271	429.0866	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.81 Call	2,310	398.2474	365.9817	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	126.6872	139.2549	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	505.6340	467.4708	0.0000	0.0000	0	0.00		
			<u>1,849,387</u>					<u>1,000.00</u>	<u>0.00</u>	<u>18452800.00</u>	<u>0.00</u>
	Total		2,634,459					39,448.00	519,238,808.40	110587175.00	917331414686.00

Future

Sep 2015	ZAZW	Future	130	1.4183	1.4922	0.0000	0.0000	0	0.00
Dec 2015	ZAZW	Future	7,688	1.3858	1.4568	0.0000	0.0000	11,532	82,242,380.00

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		7,818					11,532.00	82,242,380.00
	Total	7,818					11,532.00	82,242,380.00
	Grand Total	3,525,345					78,441.00	819637790.00
							148,969,789	1,289,883,028,305.50