



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	578.5816	367.0347	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	51.7816	133.7347	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	739.2370	547.9378	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	176.3370	281.5378	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1192.1406	984.8219	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1145.2510	946.4389	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	8.63 Put	8,000	82.4276	104.0176	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	13.7990	13.5619	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,700	13.8418	13.6043	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.8788	13.6404	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	350	13.9170	13.6768	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.9860	13.7456	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	14.0173	13.7778	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	14.0505	13.8107	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	14.1097	13.8687	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	14.2591	14.0154	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.4947	14.2473	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 2016	DAUS	Future	259	14.7604	14.5105	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	14.9636	14.7181	0.0000	0.0000	0	0.00	
			<u>8,033</u>					<u>0.00</u>	<u>0.00</u>	<u>3360826.00</u>
										<u>33858716946.40</u>
Option										
Sep 2015	DAUS	12.95 Put	3,000	0.8610	4.4433	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.18 Call	1,000	622.4251	402.8062	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.45 Call	3,000	429.8261	251.4021	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.52 Call	3,000	379.4690	213.2876	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	12.98 Call	4,000	848.3472	615.3922	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.00 Call	2,000	829.0752	597.4676	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Call	3,600	217.2379	119.4708	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.93 Put	3,600	317.5379	457.1708	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.09 Call	2,500	777.8857	563.4119	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	10.80 Put	300	0.0645	0.0465	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.15 Put	250	0.1302	0.1214	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.40 Put	1,000	0.2644	0.2700	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.27 Call	250	635.8358	445.7144	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	14.00 Call	1,000	215.7072	129.4565	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	16.80 Call	300	1.9364	0.9152	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Call	201	509.5579	351.9903	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.47 Put	201	128.0579	208.0903	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.25 Put	5,000	72.5218	0.0000	0.0000	0.0000	5,000	0.00	
Oct 2015	DAUS	10.80 Put	300	0.7955	0.9500	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	1.7132	1.8914	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	583.0232	438.4699	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	28.8526	23.9457	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.72 Call	300	1255.4289	1035.7741	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.00 Call	300	1014.6545	810.8066	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.15 Call	12,500	943.4751	756.2491	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.17 Call	6,000	932.8332	748.0965	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.14 Put	8,000	130.1357	183.0529	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.68 Call	9,000	638.7067	501.5176	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	2.7378	3.0692	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	4.3704	5.2267	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.63 Put	5,000	46.8345	68.4044	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.85 Put	15,000	77.3895	109.3456	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	12.93 Put	201	91.5284	127.8680	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Call	5,000	1067.7337	869.5842	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.03 Put	5,000	111.7337	153.9842	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.24 Call	5,000	910.0994	733.5726	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Call	15,000	902.9484	727.5746	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	13.25 Put	15,000	166.9484	231.9746	0.0000	0.0000	0	0.00	

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Nov 2015	DAUS	13.33 Call	201	847.9990	681.0179	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	191.9990	265.4179	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	784.8560	626.3809	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	659.3599	519.5745	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	618.1953	485.0730	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	560.7422	438.7758	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	65.5616	59.1874	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	4.0450	4.1513	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	5.7837	6.6242	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	540.8527	436.0748	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	103.7268	96.9159	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	28.2156	34.6476	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1339.7298	1140.5124	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1236.6689	1044.2710	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	562.4880	467.2227	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	26.0837	31.4622	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	392.5915	331.9798	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	845.2530	714.7321	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	40.7865	47.7916	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	552.2191	467.5393	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	52.5564	60.3524	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	548.1987	473.0358	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	62.3439	70.8835	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	538.9575	470.3594	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	72.2926	81.1579	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	531.9731	468.3043	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	115.6196	130.0648	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	688.9562	606.6428	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	80.8273	88.7870	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	533.7565	474.8444	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	88.5537	95.4327	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	533.7404	478.9667	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	221.6615	239.3677	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	856.3911	762.9533	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	95.7552	101.0867	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	538.6471	509.3038	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	10,000	456.6421	0.0000	0.0000	0.0000	10,000	0.00
Sep 2016	DAUS	17.80 Call	10,000	555.4977	0.0000	0.0000	0.0000	10,000	0.00
Sep 2016	DAUS	11.80 Put	250	103.0805	107.1161	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	581.0684	554.5868	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	110.1151	112.9302	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	616.2326	592.7302	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	11.80 Put	250	117.6157	118.7836	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	250	650.9264	585.4876	0.0000	0.0000	0	0.00	
			204,706					25,000.00	0.00	5561381.00
		Total	212,739					25,000.00	0.00	8922207.00
										33858716946.40
Future										
Sep 2015	EUUS	Future	553	1.1122	1.1100	0.0000	0.0000	0	0.00	
Dec 2015	EUUS	Future	150	1.1138	1.1117	0.0000	0.0000	0	0.00	
			703					0.00	0.00	196526.00
		Total	703					0.00	0.00	196526.00
										2242169104.00
Future										
Sep 2015	ZAAD	Future	2,189	9.5801	9.5389	9.5862	9.5314	360	3,442,367.00	
Dec 2015	ZAAD	Future	9,633	9.6870	9.6461	9.7009	9.6384	350	3,385,677.50	
Mar 2016	ZAAD	Future	2,150	9.8122	9.7705	9.7847	9.7660	350	3,421,360.00	
			13,972					1,060.00	10,249,404.50	2631186.00
										21031162715.50
Option										
Dec 2015	ZAAD	9.30 Put	201	135.9249	147.3643	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	9.60 Call	201	348.2754	326.1194	0.0000	0.0000	0	0.00	
Dec 2015	ZAAD	10.20 Call	201	150.5622	142.3255	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31177.00
		Total	14,575					1,060.00	10,249,404.50	2662363.00
										21031162715.50
Future										
Dec 2015	ZACR	Future	25,110	2.1471	2.1107	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	34,106	15.3569	15.0636	15.3700	15.2013	1,128	17,171,642.50	
Dec 2015	ZAEU	Future	65,219	15.6213	15.3249	15.6567	15.4500	2,040	31,613,968.90	
Mar 2016	ZAEU	Future	3,637	15.9226	15.6194	15.9349	15.8248	350	5,560,205.00	
Jun 2016	ZAEU	Future	250	16.2256	15.9163	0.0000	0.0000	0	0.00	
			103,212					3,518.00	54,345,816.40	7015607.00
										88949902376.70
Option										
Sep 2015	ZAEU	12.26 Put	26,000	0.0180	0.0247	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	0.0488	0.0849	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	0.0816	0.1510	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.92 Put	9,000	0.0859	0.1601	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	0.1060	0.2024	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	493.3736	275.7149	0.0000	0.0000	0	0.00	

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Dec 2015	ZAEU	13.05 Put	6,682	15.8418	20.7229	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	51.6340	74.4596	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	100.0359	148.9541	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	750.4291	590.3533	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	329.9330	255.5384	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	41.1077	47.6847	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	49.4198	57.7744	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	104.1910	124.8965	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	126.2497	152.0323	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1352.7475	1137.5252	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	1255.6359	1058.5977	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	830.5321	691.9557	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	758.9451	631.2734	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	709.9153	589.9317	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	198.2343	222.0204	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1144.3112	983.9766	0.0000	0.0000	0	0.00	
			<u>288,140</u>					0.00	0.00	3563473.00
		Total	391,352					3,518.00	54,345,816.40	10579080.00
										88949902376.70
Future										
Sep 2015	ZAFR	Future	1,544	14.1630	13.8932	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,345	14.4313	14.1586	0.0000	0.0000	96	1,373,340.00	
			<u>8,889</u>					96.00	1,373,340.00	463878.00
		Total	8,889					96.00	1,373,340.00	463878.00
										4350248720.60
Future										
Sep 2015	ZAGB	Future	33,159	20.9550	20.6674	20.9776	20.7706	1,445	30,174,079.80	
Dec 2015	ZAGB	Future	8,342	21.2749	20.9853	21.2552	21.0884	8,015	169,305,659.30	
Mar 2016	ZAGB	Future	1,522	21.6353	21.3387	21.5150	21.5150	200	4,303,000.00	
Jun 2016	ZAGB	Future	200	21.9916	21.6891	0.0000	0.0000	0	0.00	
			<u>43,223</u>					9,660.00	203,782,739.10	5030969.00
										75539942002.90
Option										
Sep 2015	ZAGB	18.00 Put	16,500	0.1777	0.4626	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	0.2476	0.6463	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	0.5102	1.3372	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	537.0206	337.3992	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	24.8456	31.3697	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	19.40 Call	700	1975.3628	1740.9365	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.00 Call	500	1494.7670	1294.9500	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.12 Put	12,000	252.2215	0.0000	0.0000	0.0000	24,000	0.00	
Dec 2015	ZAGB	20.33 Call	8,250	1264.6613	1092.9013	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.75 Put	6,000	490.6950	0.0000	0.0000	0.0000	6,000	0.00	

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Dec 2015	ZAGB	20.77 Call	18,900	1004.7904	863.6235	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	677.6905	584.7419	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	20,000	573.1135	494.7771	0.0000	0.0000	0	0.00		
			<u>139,580</u>					<u>30,000.00</u>	<u>0.00</u>	<u>1308450.00</u>	<u>0.00</u>
	Total		182,803					39,660.00	203,782,739.10	6339419.00	75539942002.90
Future											
Sep 2015	ZAJY	Future 24	0.1158	0.1128	0.0000	0.0000	0	0.00			
Dec 2015	ZAJY	Future 7,859	0.1178	0.1147	0.0000	0.0000	0	0.00			
			<u>7,883</u>					<u>0.00</u>	<u>0.00</u>	<u>672664.00</u>	<u>6882606916.70</u>
	Total		7,883					0.00	0.00	672664.00	6882606916.70
Future											
Sep 2015	ZAKS	Future 13	0.1312	0.1291	0.0000	0.0000	0	0.00			
Dec 2015	ZAKS	Future 1,960	0.1311	0.1290	0.0000	0.0000	0	0.00			
			<u>1,973</u>					<u>0.00</u>	<u>0.00</u>	<u>6408.00</u>	<u>79973020.00</u>
	Total		1,973					0.00	0.00	6408.00	79973020.00
Future											
Sep 2015	ZANN	Future 2,000	0.0693	0.0681	0.0000	0.0000	0	0.00			
Dec 2015	ZANN	Future 28,268	0.0620	0.0605	0.0000	0.0000	0	0.00			
			<u>30,268</u>					<u>0.00</u>	<u>0.00</u>	<u>979319.00</u>	<u>5520599960.00</u>
	Total		30,268					0.00	0.00	979319.00	5520599960.00
Future											
Sep 2015	ZAUM	Future 1,547	13.8081	13.5709	13.8322	13.6324	141	193,234,040.00			
Dec 2015	ZAUM	Future 303	14.0248	13.7854	14.0644	13.8448	128	178,623,560.00			
Mar 2016	ZAUM	Future 213	14.2670	14.0231	14.2767	14.2449	10	14,260,800.00			
Jun 2016	ZAUM	Future 7	14.5057	14.2582	0.0000	0.0000	0	0.00			
			<u>2,070</u>				<u>279.00</u>	<u>386,118,400.00</u>	<u>100792.00</u>	<u>102698661380.00</u>	
	Total		2,070				279.00	386,118,400.00	105315.00	102698661380.00	
Future											
Sep 2015	ZAUS	Future 582,884	13.8081	13.5709	13.8219	13.5575	116,065	1,588,371,698.80			
Dec 2015	ZAUS	Future 219,498	14.0248	13.7854	14.0500	13.8485	19,062	265,245,502.10			
Mar 2016	ZAUS	Future 25,821	14.2670	14.0231	14.2765	14.1015	1,828	25,889,895.20			
Jun 2016	ZAUS	Future 15,710	14.5057	14.2582	14.5162	14.3416	2,000	28,808,550.00			
Sep 2016	ZAUS	Future 700	14.7694	14.5197	14.6639	14.6639	50	733,195.00			
			<u>844,613</u>				<u>139,005.00</u>	<u>1,909,048,841.10</u>	<u>92371373.00</u>	<u>920579148354.00</u>	
Option											
Sep 2015	ZAUS	10.56 Put	18,946	0.0138	0.0002	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	10.60 Call	2,900	3208.1138	2970.9003	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	0.0137	0.0159	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	2808.1137	2570.9169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	0.0137	0.0169	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	2638.1200	2400.9293	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	0.0220	0.0323	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	0.0250	0.0368	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	0.0294	0.0434	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	0.0582	0.0868	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	0.0664	0.0992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	2208.1808	1971.0213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	0.0808	0.1213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	0.0863	0.1297	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	0.1326	0.2015	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	1808.4063	1571.3778	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	0.3063	0.4778	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	1728.5015	1491.5326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	1708.5297	1471.5789	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	0.4297	0.6789	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	1678.5759	1441.6548	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	1608.7043	1371.8680	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Put	50,000	0.6043	0.9680	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	1578.7697	1341.9404	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	1369.4239	1132.6652	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	1.4576	1.9636	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	1309.6303	1072.9726	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	1299.6682	1063.0298	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	1259.8311	1023.2779	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	1210.0631	973.6375	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	1140.4511	904.2544	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	1061.0083	825.1703	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	1011.4341	775.8916	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.86 Call	10,000	952.0439	717.1637	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	18,000	912.5223	678.9728	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.92 Call	10,000	892.7863	660.0327	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	53,650	814.0414	585.5195	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	755.2396	531.2267	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	745.4651	522.3339	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	716.1925	495.9516	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Call	402	577.0131	371.9327	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	18.9131	51.0327	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	550.1980	348.9756	0.0000	0.0000	12,000	0.00

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Sep 2015	ZAUS	13.40 Call	0	447.4811	264.4519	0.0000	0.0000	15,000	0.00
Sep 2015	ZAUS	13.40 Put	25,000	39.3811	93.5519	0.0000	0.0000	11,921	0.00
Sep 2015	ZAUS	13.80 Call	25,000	180.0161	88.2214	0.0000	0.0000	30,000	0.00
Sep 2015	ZAUS	14.00 Call	92,500	105.4628	48.5213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	43.8923	19.0055	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	27.7283	11.4804	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	18.3815	7.3841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	3079.0131	2839.8528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	4.2131	4.4528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	3029.2594	2790.1303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2830.4050	2592.0241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2632.7925	2394.9067	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	11.3104	13.5422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	11.5063	13.7814	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	14.6018	17.5712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	15.8846	19.1461	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	18.7711	22.7010	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	22.1391	26.8633	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1903.0554	1669.8548	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	29.6531	36.1936	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1855.4193	1622.7978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1573.8699	1349.9303	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	53.8047	73.3678	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1509.4335	1290.3246	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1500.2740	1281.9059	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1481.9890	1265.1412	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	79.9370	109.3756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	1311.3453	1103.2787	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	1229.6128	1026.5784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	104.8128	141.1784	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	1150.5086	952.9134	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	1074.1946	882.4133	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	1000.8052	819.8006	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	176.0052	234.4006	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	181.6900	242.3351	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	965.2462	789.9194	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	944.2809	772.4442	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	867.4108	705.8755	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	843.1946	684.8570	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	807.9391	654.3978	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Put	1,732	322.6383	415.6745	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	752.0001	606.4313	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.62 Put	4,000	336.4302	0.0000	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	13.63 Put	250	341.0983	0.0000	0.0000	0.0000	250	0.00
Dec 2015	ZAUS	13.64 Put	10,000	345.7979	442.7946	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	720.1027	579.2756	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	689.4308	553.3041	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	384.6308	487.9041	0.0000	0.0000	1,000	0.00
Dec 2015	ZAUS	13.91 Call	100	600.1162	0.0000	0.0000	0.0000	200	0.00
Dec 2015	ZAUS	13.92 Put	500	490.9321	0.0000	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	14.00 Call	16,000	561.7699	448.6856	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	473.3175	0.0000	0.0000	0.0000	750	0.00
Dec 2015	ZAUS	14.28 Call	12,000	460.0823	0.0000	0.0000	0.0000	12,000	0.00
Dec 2015	ZAUS	14.30 Call	20,000	453.6177	360.7146	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	431.7606	343.1419	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	4,000	422.7521	335.9182	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	5,000	394.2080	313.1048	0.0000	0.0000	4,000	0.00
Dec 2015	ZAUS	14.84 Call	8,200	312.6744	248.7609	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	287.0240	228.5949	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	61,100	281.4743	224.2421	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	172.5298	138.6711	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	19.9276	21.1721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	34.0283	39.5668	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	36.4564	42.2996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	47.7237	54.9440	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	49.6488	57.0991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	55.1062	63.2079	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	58.0214	66.4677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	61.8490	70.7467	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	71.0307	80.9990	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	85.3832	97.0116	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1837.0469	1608.7529	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	148.5004	176.4056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1625.5475	1415.0512	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	192.2042	234.6921	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	284.4859	341.1003	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1109.1363	952.3419	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	430.0084	0.0000	0.0000	0.0000	250	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1002.2917	858.6121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	919.9282	787.0708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	810.9827	691.0904	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	773.9612	659.0561	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	679.4195	578.9537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	631.7599	538.8317	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.03 Call	250	558.0988	0.0000	0.0000	0.0000	750	0.00	
Mar 2016	ZAUS	15.27 Call	38,000	503.5874	431.6769	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	414.2615	355.7252	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	311.2395	270.4852	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	105.8793	86.3269	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	113.4942	126.9189	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.00 Put	750	254.5274	298.4114	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	13.20 Put	700	314.8107	371.9199	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	844.4784	742.6248	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.23 Call	750	556.9464	492.0864	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	472.4281	419.5748	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	457.5199	406.8242	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	120.6528	127.2711	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	611.7244	541.6242	0.0000	0.0000	0	0.00	
			<u>1,954,179</u>					<u>92,621.00</u>	<u>0.00</u>	<u>18624722.00</u>
		Total	2,798,792					231,626.00	1,909,048,841.10	110996095.00 920579148354.00
Future										
Sep 2015	ZAZW	Future	130	1.3745	1.3841	0.0000	0.0000	0	0.00	
Dec 2015	ZAZW	Future	7,688	1.3452	1.3510	0.0000	0.0000	0	0.00	
			<u>7,818</u>					<u>0.00</u>	<u>0.00</u>	<u>15579.00</u> <u>110208586.00</u>
		Total	7,818					0.00	0.00	15579.00 110208586.00
Grand Total			3,722,975					301,239.00	2564918541.10	149,551,407 1,294,344,916,005.70