



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-June-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Sep 2015	CAGH	Future	24,000	151.9984	149.5857	0.0000	0.0000	0	0.00	
			<u>24,000</u>					<u>0.00</u>	<u>0.00</u>	<u>18,980.00</u>
		Total	24,000					0.00	0.00	18,980.00
Option										
Sep 2015	DAEU	14.85 Call	1,000	214.4544	225.9036	0.0000	0.0000	0	0.00	
Sep 2015	DAEU	14.85 Put	1,000	891.7544	863.0036	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Call	1,000	290.5454	302.3669	0.0000	0.0000	0	0.00	
Oct 2015	DAEU	14.92 Put	1,000	942.7454	914.5669	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.85 Call	1,000	547.1445	562.9097	0.0000	0.0000	0	0.00	
Jan 2016	DAEU	14.92 Call	1,000	526.1428	541.1146	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>1,000.00</u>
		Total	6,000					0.00	0.00	1,000.00
Future										
Jun 2015	DAUS	Future	1,300	12.4034	12.3678	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,394	12.4057	12.3702	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	15,883	12.4149	12.3800	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.4288	12.3946	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,492	12.4450	12.4118	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	2,373	12.4607	12.4271	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.4805	12.4469	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	9	12.5401	12.5060	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.5445	12.5103	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.5533	12.5190	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.5753	12.5408	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.6148	12.5801	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.6807	12.6455	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.7422	12.7066	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.7708	12.7350	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	12.7999	12.7640	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	12.9857	12.9487	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	13.1948	13.1585	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	13.0856	13.0856	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	13.5900	13.5558	0.0000	0.0000	0	0.00
			<u>32,758</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,137,843.00</u>
									<u>31,016,368,991.90</u>

Option

Jun 2015	DAUS	12.32 Call	10,000	164.3427	132.7709	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	0.1908	0.1932	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	0.7905	0.7623	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	136.9126	118.8912	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	0.1488	0.2194	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.80 Put	5,500	13.0877	15.3286	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.33 Put	10,000	139.3547	154.5300	0.0000	0.0000	6,000	0.00
Jul 2015	DAUS	12.60 Call	5,500	117.1674	106.4603	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.38 Call	5,500	219.7338	203.7677	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	1.7826	2.1052	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	4.4182	5.2611	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	190.3976	181.5911	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	125.3958	119.9664	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	614.8958	643.0664	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	5.3487	6.8673	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.50 Call	8,000	363.1922	345.9680	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	175.4843	167.7898	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	743.1843	769.5898	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	6.0892	6.3253	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	13.8090	14.4080	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	210.4285	201.1173	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	18.3799	17.6040	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	12.9647	12.8784	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	25.9436	26.0893	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	42.7707	43.4735	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	224.7461	216.4006	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	120.2439	116.1982	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	34.3907	32.6725	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	21.4591	20.5953	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	38.6299	38.0171	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	239.7240	231.5735	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	51.8809	48.7051	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	29.3412	28.1999	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	49.4810	48.6451	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	250.0524	242.2575	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	17.45 Call	300	58.2131	52.6969	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	35.4999	34.6597	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	57.4881	57.3462	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	254.9949	247.0984	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	61.1893	57.6806	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	163.3150	168.5675	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	607.5058	591.0780	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	560.1747	544.9457	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	274.9540	267.3153	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	124.0980	127.1046	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	206.7679	201.2229	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	170.9513	176.8685	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	277.9683	270.6959	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	177.6941	182.6818	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	285.9926	279.7850	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	180.5297	186.0480	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	289.7173	285.7050	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	187.7545	195.4980	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	316.6002	306.3177	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	309.5384	317.3584	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	372.0220	367.7333	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	198.7447	200.7005	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	348.0437	348.7791	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	207.6331	212.2935	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	377.8982	379.0219	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	217.6867	220.5775	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	363.0653	357.9644	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	226.8418	231.9913	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	332.6161	331.1232	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	235.1601	239.1316	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	315.8674	312.0853	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	241.0642	245.5625	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	287.7675	284.3711	0.0000	0.0000	0	0.00		
			<u>88,300</u>					<u>6,000.00</u>	<u>0.00</u>	<u>5,260,769.00</u>	<u>0.00</u>
		Total	121,058					6,000.00	0.00	8,398,612.00	31,016,368,991.90
Future											
Jun 2015	EUUS	Future	806	1.1234	1.1296	0.0000	0.0000	0	0.00		
Sep 2015	EUUS	Future	25,218	1.1247	1.1310	0.0000	0.0000	200	2,248,000.00		
			<u>26,024</u>					<u>200.00</u>	<u>2,248,000.00</u>	<u>72,808.00</u>	<u>852,332,567.00</u>
		Total	26,024					200.00	2,248,000.00	72,808.00	852,332,567.00

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Future										
Jun 2015	ZAAD	Future	4,282	9.5647	9.5678	9.5802	9.5802	8,887	85,340,370.00	
Sep 2015	ZAAD	Future	2,015	9.6684	9.6755	9.6865	9.6865	150	1,452,975.00	
Dec 2015	ZAAD	Future	8,678	9.7734	9.7797	0.0000	0.0000	28,058	274,106,016.00	
Mar 2016	ZAAD	Future	1,000	9.8959	9.9014	9.9121	9.9121	150	1,486,815.00	
			<u>15,975</u>					<u>37,245.00</u>	<u>362,386,176.00</u>	<u>2,575,587.00</u>
Option										
Jun 2015	ZAAD	8.40 Put	201	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	8.65 Put	201	0.0000	0.0198	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.00 Put	5,451	0.0000	0.0270	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.15 Call	201	414.7028	417.8987	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.50 Call	201	73.0754	81.5412	0.0000	0.0000	0	0.00	
Jun 2015	ZAAD	9.65 Call	201	6.1175	13.2026	0.0000	0.0000	0	0.00	
			<u>6,456</u>					<u>0.00</u>	<u>0.00</u>	<u>30,574.00</u>
	Total		22,431					37,245.00	362,386,176.00	2,606,161.00
Future										
Jun 2015	ZACA	Future	3,936	10.0693	10.0686	0.0000	0.0000	0	0.00	
			<u>3,936</u>					<u>0.00</u>	<u>0.00</u>	<u>30,412.00</u>
	Total		3,936					0.00	0.00	30,412.00
Future										
Jun 2015	ZAEU	Future	110,812	13.9186	13.9480	13.9967	13.9219	30,917	432,293,623.80	
Sep 2015	ZAEU	Future	33,524	14.1538	14.1940	14.2416	14.1635	22,344	317,521,614.50	
Dec 2015	ZAEU	Future	30,681	14.3940	14.4337	14.4800	14.4080	19,573	283,223,458.50	
Mar 2016	ZAEU	Future	3,000	14.6687	14.7086	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	Future	0	14.9481	14.9896	0.0000	0.0000	505	7,032,125.00	
			<u>178,017</u>					<u>73,339.00</u>	<u>1,040,070,821.80</u>	<u>6,693,967.00</u>
Option										
Jun 2015	ZAEU	12.25 Put	27,000	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	12.65 Put	200	0.0036	0.0048	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	0.0496	0.3443	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.78 Call	35,000	146.5453	184.9737	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	14.20 Call	27,000	1.6021	9.7905	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	0.0068	0.0053	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.26 Put	26,000	11.8218	11.6976	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.70 Put	7,900	26.8388	26.1243	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	12.90 Put	7,500	41.0526	39.1570	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	13.00 Put	10,700	50.8284	48.6786	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.60 Call	26,000	254.1761	268.9491	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	14.90 Call	7,500	186.3534	196.3173	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.05 Put	6,682	98.2153	94.3818	0.0000	0.0000	0	0.00	

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Dec 2015	ZAEU	13.90 Put	6,076	326.3824	313.7742	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	162.7495	165.1043	0.0000	0.0000	0	0.00	
			<u>208,840</u>					<u>0.00</u>	<u>0.00</u>	<u>3,157,231.00</u>
	Total		386,857					73,339.00	1,040,070,821.80	9,851,198.00
										84,361,868,594.60
Future										
Jun 2015	ZAFR	Future	70	13.2346	13.3015	0.0000	0.0000	7,260	96,485,843.60	
Sep 2015	ZAFR	Future	1,607	13.4839	13.5644	0.0000	0.0000	0	0.00	
Dec 2015	ZAFR	Future	7,188	13.7447	13.8254	0.0000	0.0000	13,676	188,836,460.40	
			<u>8,865</u>					<u>20,936.00</u>	<u>285,322,304.00</u>	<u>462,498.00</u>
	Total		8,865					20,936.00	285,322,304.00	462,498.00
										4,331,634,919.50
Future										
Jun 2015	ZAGB	Future	24,586	19.1893	19.1769	19.2482	19.1673	6,862	131,869,926.90	
Sep 2015	ZAGB	Future	27,894	19.4773	19.4776	19.5228	19.4630	1,869	36,449,318.00	
Dec 2015	ZAGB	Future	11,508	19.7688	19.7669	19.7782	19.7596	5,306	105,186,279.20	
Mar 2016	ZAGB	Future	1,035	20.1002	20.0958	0.0000	0.0000	0	0.00	
			<u>65,023</u>					<u>14,037.00</u>	<u>273,505,524.10</u>	<u>4,889,807.00</u>
										72,718,256,719.00
Option										
Jun 2015	ZAGB	17.00 Put	17,000	0.0000	0.0000	0.0000	0.0000	0	0.00	
Jun 2015	ZAGB	20.00 Call	14,000	0.1050	0.1342	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.00 Put	16,500	85.8435	82.9733	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.16 Put	16,500	110.8119	108.2941	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	18.50 Put	18,900	181.7534	180.6972	0.0000	0.0000	0	0.00	
Sep 2015	ZAGB	20.50 Call	20,000	248.4720	249.7273	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	17.87 Put	830	133.9206	135.5220	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.33 Call	16,500	600.1333	602.0323	0.0000	0.0000	0	0.00	
Dec 2015	ZAGB	20.77 Call	18,900	480.7019	482.6341	0.0000	0.0000	0	0.00	
			<u>139,130</u>					<u>0.00</u>	<u>0.00</u>	<u>1,127,888.00</u>
	Total		204,153					14,037.00	273,505,524.10	6,017,695.00
										72,718,256,719.00
Future										
Jun 2015	ZAJY	Future	20	0.1002	0.1006	0.0000	0.0000	11,712	117,609,561.60	
Sep 2015	ZAJY	Future	7	0.1019	0.1024	0.0000	0.0000	0	0.00	
Dec 2015	ZAJY	Future	4,298	0.1036	0.1041	0.0000	0.0000	0	0.00	
			<u>4,325</u>					<u>11,712.00</u>	<u>117,609,561.60</u>	<u>669,049.00</u>
	Total		4,325					11,712.00	117,609,561.60	669,049.00
										6,842,556,475.20
Future										
Jun 2015	ZAKS	Future	10	0.1274	0.1270	0.0000	0.0000	0	0.00	
Dec 2015	ZAKS	Future	1,870	0.1264	0.1257	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			1,880					0.00	0.00	3,821.00	47,206,230.00
		Total	1,880					0.00	0.00	3,821.00	47,206,230.00
Future											
	Jun 2015	ZANN	Future	22,300	0.0622	0.0620	0.0000	0.0000	0	0.00	
	Sep 2015	ZANN	Future	27,500	0.0600	0.0596	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	112,080	0.0583	0.0579	0.0000	0.0000	0	0.00	
				161,880					0.00	0.00	835,207.00
		Total	161,880					0.00	0.00	835,207.00	4,655,595,040.00
Future											
	Sep 2015	ZANZ	Future	500	8.7154	8.9522	0.0000	0.0000	0	0.00	
				500					0.00	0.00	143,150.00
		Total	500					0.00	0.00	163,150.00	1,093,934,690.00
Future											
	Jun 2015	ZAUM	Future	228	12.3899	12.3474	12.4401	12.3703	83	103,070,280.00	
	Sep 2015	ZAUM	Future	705	12.5841	12.5495	12.6476	12.5791	75	94,630,030.00	
	Dec 2015	ZAUM	Future	43	12.7774	12.7415	12.8342	12.7904	14	17,945,980.00	
	Mar 2016	ZAUM	Future	31	12.9926	12.9556	13.0504	12.9971	19	24,769,370.00	
				1,007					191.00	240,415,660.00	92,390.00
		Total	1,007					191.00	240,415,660.00	96,913.00	91,844,076,330.00
Future											
	Jun 2015	ZAUS	Future	342,337	12.3899	12.3474	12.4800	12.3640	223,826	2,778,499,941.50	
	Sep 2015	ZAUS	Future	558,556	12.5841	12.5495	12.6690	12.5606	194,604	2,455,733,073.10	
	Dec 2015	ZAUS	Future	131,138	12.7774	12.7415	12.8473	12.8033	56,588	725,341,320.80	
	Mar 2016	ZAUS	Future	6,746	12.9926	12.9556	13.0990	13.0114	2,221	28,972,433.90	
	Jun 2016	ZAUS	Future	3,800	13.2041	13.1679	0.0000	0.0000	0	0.00	
				1,042,577					477,239.00	5,988,546,769.30	88,359,210.00
		Total	1,042,577						477,239.00	5,988,546,769.30	88,359,210.00
Option											
	Jun 2015	ZAUS	10.73 Put	22,850	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.75 Put	10,000	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.80 Put	9,100	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.98 Put	22,320	0.0000	0.0001	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.00 Put	55,000	0.0001	0.0002	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.35 Put	51,500	0.0038	0.0071	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.48 Call	1,600	909.9046	867.4144	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.50 Call	3,940	889.9047	847.4162	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.50 Put	1,750	0.0047	0.0162	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.60 Call	500	789.9055	747.4302	0.0000	0.0000	0	0.00	

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Jun 2015	ZAUS	11.65 Call	800	739.9060	697.4422	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.78 Put	15,000	0.0080	0.1270	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.80 Put	1,000	0.0085	0.1639	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	11.93 Call	10,000	459.9768	418.2274	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Call	5,000	390.1431	349.3073	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.00 Put	34,801	0.2431	1.9073	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.02 Put	7,000	0.3357	2.4068	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.04 Call	10,000	350.3620	310.4279	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.13 Call	5,000	261.7469	225.5535	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.15 Call	2,000	242.3795	207.4530	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.22 Call	10,000	176.5289	147.5848	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.25 Call	10,000	149.7465	124.1063	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.30 Call	1,600	108.1982	88.8208	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.39 Call	10,000	48.2737	43.8943	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.40 Call	125	43.1246	40.6320	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.50 Call	31,000	15.7347	18.1804	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.56 Call	1,750	8.3065	11.0385	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.60 Call	125	5.4038	7.8983	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	12.63 Call	9,100	3.9163	6.1462	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.00 Call	15,000	0.1052	0.3353	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.22 Call	22,850	0.0316	0.0734	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.46 Call	22,320	0.0124	0.0176	0.0000	0.0000	0	0.00
Jun 2015	ZAUS	13.50 Call	45,000	0.0109	0.0142	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.56 Put	18,946	5.6590	5.5308	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1990.2951	1955.5611	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	14.3391	14.1743	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1599.0704	1564.3068	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	14.9704	14.8068	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1435.5963	1400.8649	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	22.8936	22.7740	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	24.8896	24.7878	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	27.6114	27.5393	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	45.4294	46.9285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	49.9927	51.7051	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	1041.6306	1009.0955	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	57.5306	59.5955	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	60.2375	62.4311	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	135	80.4089	83.5629	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.80 Put	5,000	89.4511	93.0354	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	720.0855	693.5163	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	46,000	135.9855	144.0163	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	692.5706	666.5940	0.0000	0.0000	0	0.00

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Sep 2015	ZAUS	12.08 Call	12,000	665.7691	640.3995	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	652.6360	627.5760	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	633.2752	608.6849	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	589.6814	566.2069	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	571.6789	548.6912	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.30 Put	3,000	247.1558	259.9140	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.40 Put	4,000	293.2278	307.6391	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	427.8080	409.2678	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	650	326.6283	313.2827	0.0000	0.0000	500	0.00
Sep 2015	ZAUS	12.90 Call	3,000	278.9207	267.5213	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	4,650	251.1779	240.9533	0.0000	0.0000	500	0.00
Sep 2015	ZAUS	13.00 Put	501	667.0779	691.4533	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	235.9458	226.3776	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.07 Call	20,000	233.5046	224.0424	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	226.3423	217.1946	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	135	214.9271	206.2809	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	859.8356	886.9714	0.0000	0.0000	300	0.00
Sep 2015	ZAUS	13.40 Call	8,775	167.3546	161.0385	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	96.4442	93.1053	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	75.0389	72.5391	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	66.6436	64.4686	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	60.3555	58.4203	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1869.2624	1832.4296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	41.8624	40.9296	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1822.2921	1785.5585	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,422	1636.5514	1600.3753	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1454.8796	1419.5712	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	107.0773	109.1478	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	134.8576	138.3316	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	145.9608	150.0060	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	170.1344	175.4243	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	116,600	197.0469	203.7126	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	904.2296	876.4979	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	873.5604	846.5305	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	4,000	437.9640	452.9273	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	483.5519	468.1339	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	452.3009	437.8729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	423.3914	409.9037	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,422	362.6407	351.1658	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	12,987	349.2259	338.1536	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	4,000	316.4058	306.3370	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	210.1461	203.3750	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.84 Call	8,200	164.5695	159.2129	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	154.4893	149.4487	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	56,100	152.2918	147.3238	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	126.0545	121.5927	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	70.1384	70.6967	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.55 Put	42,370	126.6462	128.4762	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	174.0307	180.3629	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	181.7711	188.3222	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	203.5299	210.6739	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	215.0268	222.4752	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	265.1945	273.9080	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	447.9487	437.1719	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	381.5813	372.1374	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	338.9831	330.6219	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	230.0682	227.2000	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	221.3550	218.7338	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	40.6152	38.6017	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	239.6191	243.3749	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	257.5809	257.4193	0.0000	0.0000	0	0.00		
			<u>1,721,619</u>					<u>1,300.00</u>	<u>0.00</u>	<u>17,314,733.00</u>	<u>0.00</u>
	Total		2,764,196					478,539.00	5,988,546,769.30	105,673,943.00	869,142,325,688.40
Future											
Jun 2015	ZAZW	Future	16	1.6995	1.6997	0.0000	0.0000	0	0.00		
Sep 2015	ZAZW	Future	90	1.6532	1.6513	0.0000	0.0000	0	0.00		
			<u>106</u>					<u>0.00</u>	<u>0.00</u>	<u>187.00</u>	<u>1,535,260.00</u>
	Total		106					0.00	0.00	187.00	1,535,260.00
	Grand Total		3,737,218					642,199.00	8,310,104,816.80	142,139,634	1,217,521,847,482.90