



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-July-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	24,000	158.4593	132.6120	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	18980.00	3036800.00
		Total	24,000					0.00	0.00	18980.00	3036800.00
Future											
Aug 2015	CAGI	Future	10,000	89.1885	87.6667	0.0000	0.0000	0	0.00		
			10,000					0.00	0.00	10000.00	685000.00
		Total	10,000					0.00	0.00	10000.00	685000.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	34.1718	24.9020	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	1236.4718	1342.3020	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	76.4593	64.4630	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	1257.8593	1361.7630	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	253.6872	226.4140	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	241.3297	215.3006	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1000.00	0.00
		Total	6,000					0.00	0.00	1000.00	0.00
Future											
Jul 2015	DANZ	Future	8,000	8.1578	8.0585	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	708120.00	5332078852.00
Option											
Jul 2015	DANZ	8.39 Put	8,000	234.6316	333.6634	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	440000.00	0.00
		Total	16,000					0.00	0.00	1148120.00	5332078852.00
Future											
Jul 2015	DAUS	Future	3,424	12.4308	12.3343	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	Future	750	12.4411	12.3446	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	750	12.4710	12.3742	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	2,491	12.4732	12.5250	0.0000	0.0000	2,491	31,199,775.00		
Aug 2015	DAUS	Future	98	12.4988	12.4017	0.0000	0.0000	37	461,945.00		
Aug 2015	DAUS	Future	250	12.5030	12.4059	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.5115	12.4144	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.5328	12.4355	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.5713	12.4739	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.6369	12.5390	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.6999	12.6013	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.7291	12.6302	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.7583	12.6592	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	12.8100	12.7103	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.9406	12.8396	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.1460	13.0426	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	13.5480	13.4432	0.0000	0.0000	0	0.00		
			<u>13,820</u>					<u>2,528.00</u>	<u>31,661,720.00</u>	<u>3212902.00</u>	<u>31940419216.10</u>

Option

Jul 2015	DAUS	12.50 Call	10,000	27.1516	18.4105	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.41 Call	5,000	88.8984	0.0000	0.0000	0.0000	5,000	0.00
Jul 2015	DAUS	10.80 Put	300	0.0000	0.0001	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	0.0046	0.0235	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	16.8575	12.2667	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Call	4,600	3.0387	2.6923	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.97 Put	4,600	531.9387	628.0923	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	0.2770	0.2557	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Call	3,600	44.0242	35.7280	0.0000	0.0000	0	0.00
Aug 2015	DAUS	13.11 Put	3,600	653.1242	741.9280	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	0.2274	0.3310	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	0.9984	1.4522	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	64.1812	50.9028	0.0000	0.0000	0	0.00
Aug 2015	DAUS	16.50 Call	300	0.1327	0.0394	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	1.8094	2.0424	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	4.1368	4.7801	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	8.4997	11.0500	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	91.4215	77.7038	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	35.0090	30.2226	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	4.3637	3.8352	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	4.6685	5.8445	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	10.0101	12.4902	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	111.5525	102.5922	0.0000	0.0000	0	0.00

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Oct 2015	DAUS	16.98 Call	300	13.6764	12.4470	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	8.5783	10.3228	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	16.9773	20.3122	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	127.1859	118.2469	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	17.8207	17.0591	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	12.7829	14.9789	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	23.7072	27.6238	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	136.4475	127.7925	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	22.4036	19.6715	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	96.1427	111.4273	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	12.97 Call	4,600	443.0287	409.3110	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.11 Call	3,600	398.1610	368.4328	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	159.6202	150.5419	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	72.4686	84.4925	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	116.4735	114.8404	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	107.6814	124.1644	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.84 Call	250	169.3278	159.6945	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	11.80 Put	250	116.4079	133.9153	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	15.25 Call	250	181.3808	170.6306	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	11.80 Put	250	123.6361	141.8799	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	15.66 Call	250	189.6390	183.7406	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	132.5535	151.4148	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	222.8888	218.7965	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	235.3074	264.7776	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	261.3840	249.9001	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	143.6978	160.3432	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	254.6763	230.5477	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	152.5039	165.5923	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	290.6133	285.6939	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	160.7885	176.3896	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	274.9405	256.2357	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	171.2897	185.6949	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	253.3140	243.7574	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	177.9892	192.9044	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	238.6409	224.4705	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	183.9774	199.7726	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	216.5171	200.5987	0.0000	0.0000	0	0.00		
			<u>57,700</u>					<u>5,000.00</u>	<u>0.00</u>	<u>5310769.00</u>	<u>0.00</u>
	Total		71,520					7,528.00	31,661,720.00	8523671.00	31940419216.10

Future

Sep 2015	EUUS	Future	700	1.0868	1.0861	0.0000	0.0000	0	0.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			700					0.00	0.00	122665.00	1401472571.00
	Total		700					0.00	0.00	122665.00	1401472571.00
Future											
Sep 2015	ZAAD	Future	2,793	9.2157	9.1577	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	11,511	9.3163	9.2574	0.0000	0.0000	6,000	55,980,600.00		
Mar 2016	ZAAD	Future	1,875	9.4292	9.3688	0.0000	0.0000	0	0.00		
			16,179					6,000.00	55,980,600.00	2607158.00	20803645421.50
	Total		16,179					6,000.00	55,980,600.00	2637732.00	20803645421.50
Future											
Sep 2015	ZAEU	Future	37,239	13.6303	13.5152	13.6510	13.6500	355	4,829,805.00		
Dec 2015	ZAEU	Future	35,832	13.8624	13.7448	13.8820	13.8515	540	7,491,698.00		
Mar 2016	ZAEU	Future	3,200	14.1227	14.0017	0.0000	0.0000	0	0.00		
			76,271					895.00	12,321,503.00	6909121.00	87373408395.90
Option											
Sep 2015	ZAEU	12.26 Put	26,000	3.2159	4.6061	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	13.9117	19.0750	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	26.3382	36.8050	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.92 Put	9,000	28.0275	39.7050	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	13.00 Put	10,700	37.3357	53.1206	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.38 Call	6,000	56.9687	41.4692	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.60 Call	26,000	38.9714	27.8997	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	24.0038	16.5463	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,682	101.8046	126.6016	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	438.7308	508.6294	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,682	49.8147	43.6313	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	603.6329	671.2494	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	347.0090	324.5817	0.0000	0.0000	0	0.00		
			132,040					0.00	0.00	3199231.00	0.00
	Total		208,311					895.00	12,321,503.00	10108352.00	87373408395.90
Future											
Sep 2015	ZAFR	Future	1,582	13.0496	12.9866	0.0000	0.0000	0	0.00		
Dec 2015	ZAFR	Future	7,188	13.2973	13.2327	0.0000	0.0000	0	0.00		
			8,770					0.00	0.00	463153.00	4340483065.50
	Total		8,770					0.00	0.00	463153.00	4340483065.50
Future											
Sep 2015	ZAGB	Future	27,890	19.5299	19.4498	19.5645	19.5206	660	12,894,725.00		
Dec 2015	ZAGB	Future	4,258	19.8208	19.7390	19.8312	19.8142	0	0.00		

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	Mar 2016	ZAGB	Future	405	20.1407	20.0551	0.0000	0.0000	0	0.00		
				32,553					660.00	12,894,725.00	4955181.00	73993358090.40
Option												
	Sep 2015	ZAGB	18.00 Put	16,500	17.4579	17.7694	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.16 Put	16,500	20.4739	21.0041	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	18.50 Put	18,900	30.0230	31.4604	0.0000	0.0000	0	0.00		
	Sep 2015	ZAGB	20.50 Call	20,000	68.2309	63.5334	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	17.87 Put	830	47.6872	48.1929	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	378.3093	357.2261	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	273.0127	259.8117	0.0000	0.0000	0	0.00		
				99,880					0.00	0.00	1163288.00	0.00
	Total			132,433					660.00	12,894,725.00	6118469.00	73993358090.40
Future												
	Sep 2015	ZAJY	Future	24	0.1010	0.1004	0.0000	0.0000	0	0.00		
	Dec 2015	ZAJY	Future	4,298	0.1027	0.1021	0.0000	0.0000	0	0.00		
				4,322					0.00	0.00	669103.00	6843102441.20
	Total			4,322					0.00	0.00	669103.00	6843102441.20
Future												
	Sep 2015	ZAKS	Future	13	0.1210	0.1209	0.0000	0.0000	0	0.00		
	Dec 2015	ZAKS	Future	1,870	0.1204	0.1205	0.0000	0.0000	0	0.00		
				1,883					0.00	0.00	5714.00	71228520.00
	Total			1,883					0.00	0.00	5714.00	71228520.00
Future												
	Sep 2015	ZANN	Future	17,500	0.0606	0.0601	0.0000	0.0000	20,000	121,200,000.00		
	Dec 2015	ZANN	Future	76,700	0.0563	0.0557	0.0000	0.0000	10,000	56,200,000.00		
				94,200					30,000.00	177,400,000.00	913387.00	5125880040.00
	Total			94,200					30,000.00	177,400,000.00	913387.00	5125880040.00
Future												
	Sep 2015	ZAUM	Future	860	12.5413	12.4440	12.5958	12.5084	91	114,291,410.00		
	Dec 2015	ZAUM	Future	80	12.7358	12.6369	12.7810	12.7275	40	51,021,000.00		
	Mar 2016	ZAUM	Future	108	12.9473	12.8463	0.0000	0.0000	0	0.00		
				1,048					131.00	165,312,410.00	94282.00	94216836540.00
	Total			1,048					131.00	165,312,410.00	98805.00	94216836540.00
Future												
	Sep 2015	ZAUS	Future	548,386	12.5413	12.4440	12.5922	12.5006	11,841	148,643,592.20		
	Dec 2015	ZAUS	Future	144,637	12.7358	12.6369	12.7550	12.7447	5,050	64,341,355.00		

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Mar 2016	ZAUS	Future	14,763	12.9473	12.8463	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	5,970	13.1552	13.0517	13.1863	13.1863	800	10,545,440.00		
			<u>713,756</u>					<u>17,691.00</u>	<u>223,530,387.20</u>	<u>90106807.00</u>	<u>890988849063.20</u>

Option

Sep 2015	ZAUS	10.56 Put	18,946	0.5399	0.5471	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.60 Call	13,700	1941.8928	1844.6074	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	10.98 Put	24,142	1.4856	1.6878	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Call	33,750	1542.8619	1445.7839	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.00 Put	59,545	1.5619	1.7839	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.17 Call	10,000	1373.7105	1276.8770	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.20 Put	8,775	2.6066	3.1346	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.24 Put	48,000	2.8948	3.6787	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.29 Put	50,000	3.3047	4.4846	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.50 Put	27,540	7.5664	10.0291	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.54 Put	50,000	8.8294	11.6300	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Call	500	952.3874	858.4751	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.60 Put	540	11.0874	14.4751	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.62 Put	10,000	11.9495	15.5565	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	11.75 Put	2,310	19.1889	24.5690	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Call	13,700	589.3492	506.4785	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.00 Put	39,000	48.0492	62.4785	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.04 Call	1,139	557.0905	476.1395	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.08 Call	12,000	525.7073	446.8054	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Call	40	510.3588	432.5285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.10 Put	13,000	69.0588	88.5285	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.13 Call	1,237	487.7767	411.6117	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.20 Call	40	437.2363	365.1913	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.23 Call	5,000	416.5309	346.3430	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.44 Call	10,000	288.5171	232.3135	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.48 Put	8,500	206.2634	251.5013	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.50 Call	33,750	257.4988	207.7319	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.51 Call	3,000	252.5679	203.9459	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.55 Call	3,000	233.5225	189.4413	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.60 Call	10,000	213.5920	172.6915	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.62 Call	8,000	206.0683	166.3992	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.67 Call	10,000	188.3370	151.6326	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.75 Call	950	162.9626	130.6653	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.80 Call	200	148.8295	119.0738	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	12.90 Call	3,000	124.1195	98.9549	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Call	7,650	103.5708	82.3706	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.00 Put	501	562.2708	638.3706	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.06 Call	18,946	92.9659	73.9277	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	13.07 Call	20,000	91.3117	72.6685	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.10 Call	20,000	86.5344	69.0355	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.15 Call	2,310	79.1527	63.4335	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.25 Put	501	775.3414	859.7362	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.28 Call	17,000	63.4185	51.1735	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	13.40 Call	8,775	52.2066	42.2722	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.00 Call	92,500	21.1568	17.2092	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.30 Call	50,000	13.8478	11.3603	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.45 Call	48,000	11.3564	9.3615	0.0000	0.0000	0	0.00
Sep 2015	ZAUS	14.58 Call	22,320	9.6331	7.9760	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Call	4,331	1800.6758	1704.4519	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	14.8758	17.5519	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	1752.1028	1656.1181	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	1559.2441	1464.4455	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	1369.3447	1276.1899	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	49.8307	60.6093	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	50.9123	61.8878	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	68.2254	82.2357	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	75.4755	90.7017	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	91.8590	109.7263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	110.9860	131.7915	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.10 Call	537	768.9493	700.9464	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	734.5151	668.7426	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.16 Call	750	727.7597	662.4354	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	158.5811	193.0556	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	701.1792	637.6576	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	317.9671	369.4083	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	488.8094	441.7805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	483.8937	437.2899	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	474.1878	428.4292	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	15,000	352.6332	321.6071	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	321.0178	293.2091	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.10 Call	13,241	292.5363	267.6517	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	266.9020	244.6660	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	248.2626	227.9568	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	223.1099	205.5835	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	215.4932	198.7488	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	13,737	204.6583	189.0281	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	178.9269	165.9170	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	104.0061	97.8038	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	76.2405	72.4336	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	70.4792	67.1439	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	61,100	69.2424	66.0075	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	15.80 Call	53,000	55.8080	56.1474	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.05 Put	1,500	40.5930	44.6895	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.55 Put	42,370	77.4289	85.7419	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	113.0021	130.0368	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	118.6274	136.3300	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	134.6591	154.2091	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	143.2546	163.7665	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	181.7357	206.3340	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	309.0404	288.9483	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	253.7643	237.4878	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	219.7774	206.2295	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.75 Call	1,000	141.7226	140.9102	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	16.50 Call	1,000	138.8190	138.9978	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	20.23 Call	1,500	16.7321	14.8238	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	12.16 Put	330	225.1080	253.5303	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	14.93 Call	330	325.6576	310.8807	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	181.7528	198.8521	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	193.7840	183.4470	0.0000	0.0000	0	0.00	
			<u>1,411,248</u>					<u>0.00</u>	<u>0.00</u>	<u>17558977.00</u>
		Total	2,125,004					17,691.00	223,530,387.20	107665784.00
										890988849063.20
Future										
Sep 2015	ZAZW	Future	130	1.5977	1.5870	0.0000	0.0000	0	0.00	
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>203.00</u>
		Total	130					0.00	0.00	203.00
										1671324.00
		Grand Total	2,720,500					62,905.00	679101345.20	144,818,989
										1,248,512,345,067.70