



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	CAGH	Future	0	0.0000	0.0000	0.0000	0.0000	24,000	0.00		
			0					24,000.00	0.00	42,980.00	3,036,800.00
		Total	0					24,000.00	0.00	42,980.00	3,036,800.00
Option											
Sep 2015	DAEU	14.85 Call	1,000	493.1705	567.5049	0.0000	0.0000	0	0.00		
Sep 2015	DAEU	14.85 Put	1,000	26.0705	31.5049	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Call	1,000	659.7294	712.7107	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	159.2294	142.9107	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1121.5894	1172.4455	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1075.6700	1123.9170	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	1,000.00	0.00
		Total	6,000					0.00	0.00	1,000.00	0.00
Option											
Sep 2016	DAGB	21.20 Put	12,264	982.3190	959.5666	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	790.4869	850.6051	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	12,264.00	0.00
		Total	24,528					0.00	0.00	12,264.00	0.00
Future											
Sep 2015	DANZ	Future	8,000	8.5900	8.5742	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	772,120.00	5,870,490,052.00
Option											
Sep 2015	DANZ	8.63 Put	8,000	118.7111	141.8577	0.0000	0.0000	0	0.00		
			8,000					0.00	0.00	464,000.00	0.00
		Total	16,000					0.00	0.00	1,236,120.00	5,870,490,052.00

<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	DAUS	Future	1,700	13.5809	13.6501	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	400	13.5856	13.6549	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	1,000	13.5904	13.6597	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	2,726	13.6166	13.6861	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	1,000	13.6190	13.6885	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	600	13.6333	13.7029	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	351	13.6523	13.7221	0.0000	0.0000	38	520,638.00		
Nov 2015	DAUS	Future	250	13.7194	13.7899	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.7511	13.8218	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.7830	13.8540	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,150	13.8404	13.9114	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.9852	14.0563	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	14.2143	14.2869	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.4752	14.5482	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.6849	14.7579	0.0000	0.0000	0	0.00		
			<u>10,749</u>					<u>38.00</u>	<u>520,638.00</u>	<u>3,365,206.00</u>	<u>33,918,871,941.50</u>

Option

Sep 2015	DAUS	13.45	Call	3,000	154.8882	233.4813	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.52	Call	3,000	108.3203	184.8581	0.0000	0.0000	0	0.00
Sep 2015	DAUS	12.98	Call	4,000	580.5128	651.3550	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.00	Call	2,000	561.2232	632.2738	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.80	Call	3,000	37.9266	84.6745	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93	Call	3,600	71.0767	100.5335	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93	Put	3,600	432.1767	392.3335	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09	Call	2,500	519.9891	583.6345	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80	Put	300	0.0153	0.0177	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15	Put	250	0.0462	0.0530	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40	Put	1,000	0.1201	0.1338	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27	Call	250	395.9310	453.5536	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00	Call	1,000	85.6173	111.3754	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80	Call	300	0.5914	0.5767	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59	Put	6,110	228.7356	0.0000	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64	Call	6,110	203.2387	0.0000	0.0000	0.0000	6,110	0.00
Oct 2015	DAUS	13.47	Call	201	299.8550	348.7035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47	Put	201	179.4550	159.0035	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.25	Put	5,000	107.3412	93.6830	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98	Call	5,000	149.9512	178.0443	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80	Put	300	0.5918	0.5678	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15	Put	250	1.2298	1.2058	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56	Call	250	396.3761	439.7858	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98	Call	300	16.8527	20.4774	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72	Call	300	1005.6810	1069.9097	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.00 Call	300	776.9803	836.4697	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	113.4490	102.4148	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	353.0322	388.3757	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	226.0536	251.4508	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	721.2136	774.3598	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	712.8655	765.5642	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	174.1643	157.2667	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	463.5565	505.5736	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	350.8178	384.0666	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	2.3346	2.3703	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	4.1535	4.1231	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	63.7973	58.1193	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	102.1823	93.8955	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	119.6858	110.2879	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	835.0506	893.4855	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	145.6506	133.5855	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	697.9339	749.4271	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	15,000	691.8552	743.1392	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	222.4552	203.2392	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	644.7129	694.3015	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	255.3129	234.4015	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	589.4452	636.9075	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	481.7241	524.5429	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	447.6878	488.2298	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	402.4039	438.9422	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	50.0377	53.8472	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.4085	3.3885	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	5.6764	5.3482	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	403.5120	437.4190	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	87.1306	92.9958	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	34.7362	31.9910	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1108.3064	1166.4554	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1011.7790	1068.1322	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	440.1315	470.9372	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	31.4692	28.8823	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	311.9035	333.1399	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	685.0812	725.5253	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	47.4609	43.9414	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	444.1416	471.9446	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	60.8728	55.8279	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	454.1830	478.4778	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	71.9352	65.6122	0.0000	0.0000	0	0.00

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Apr 2016	DAUS	15.66 Call	250	455.5922	477.0762	0.0000	0.0000	0	0.00		
May 2016	DAUS	11.80 Put	250	83.6309	74.8221	0.0000	0.0000	0	0.00		
May 2016	DAUS	16.13 Call	250	457.6567	476.0844	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	133.4465	121.0523	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	594.7411	617.8451	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	93.4282	82.6229	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	465.5170	482.6554	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	100.3640	91.0826	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	471.1825	487.6324	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	252.9105	238.9692	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	753.6915	783.3128	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	108.5508	97.0617	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	504.7952	513.3900	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	548.9878	527.8018	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.70 Put	10,000	648.4137	626.1424	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	522.9226	535.8036	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	521.5511	534.1264	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	691.7903	668.2498	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	543.6782	562.6393	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	115.2117	102.8124	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	551.8078	558.6960	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	122.2693	110.6558	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	590.2999	592.1403	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	129.6253	117.2594	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	576.1085	592.7664	0.0000	0.0000	0	0.00		
			<u>385,926</u>					<u>6,110.00</u>	<u>0.00</u>	<u>5,753,491.00</u>	<u>0.00</u>
Total			396,675					6,148.00	520,638.00	9,118,697.00	33,918,871,941.50
Future											
Sep 2015	EUUS	Future	0	1.1318	1.1285	1.1342	1.1342	71	804,058.00		
Dec 2015	EUUS	Future	2,606	1.1308	1.1301	1.1359	1.1330	4,576	51,837,548.00		
			<u>2,606</u>					<u>4,647.00</u>	<u>52,641,606.00</u>	<u>202,428.00</u>	<u>2,308,975,071.00</u>
Total			2,606					4,647.00	52,641,606.00	202,428.00	2,308,975,071.00
Future											
Sep 2015	ZAAD	Future	0	9.6806	9.6249	9.6824	9.6468	1,519	14,704,136.00		
Dec 2015	ZAAD	Future	9,813	9.7889	9.7279	9.7865	9.7654	42	410,665.20		
Mar 2016	ZAAD	Future	2,727	9.9121	9.8496	0.0000	0.0000	0	0.00		
			<u>12,540</u>					<u>1,561.00</u>	<u>15,114,801.20</u>	<u>2,636,454.00</u>	<u>21,082,773,965.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	91.9898	113.7985	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	383.8078	356.6365	0.0000	0.0000	0	0.00		

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Dec 2015	ZAAD	10.20 Call	201	157.1928	149.6241	0.0000	0.0000	0	0.00	
			603					0.00	0.00	31,177.00
		Total	13,143					1,561.00	15,114,801.20	2,667,631.00
										21,082,773,965.80
Future										
Dec 2015	ZACR	Future	25,110	2.1269	2.1342	0.0000	0.0000	0	0.00	
			25,110					0.00	0.00	31,303.00
		Total	25,110					0.00	0.00	31,303.00
										631,930,594.00
Future										
Sep 2015	ZAEU	Future	0	15.3808	15.3718	15.4238	15.3388	41,975	645,966,761.80	
Dec 2015	ZAEU	Future	84,500	15.5584	15.6289	15.7200	15.5607	7,330	114,887,767.40	
Mar 2016	ZAEU	Future	27,750	15.8554	15.9259	15.9963	15.8631	6,672	106,607,305.20	
Jun 2016	ZAEU	Future	250	16.1552	16.2274	0.0000	0.0000	0	0.00	
			112,500					55,977.00	867,461,834.40	7,156,954.00
										91,157,459,703.00
Option										
Dec 2015	ZAEU	13.05 Put	6,682	13.3623	13.0196	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	46.8040	43.9391	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.30 Put	100	94.3179	85.7027	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	297.9393	272.5670	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	6,000	679.0421	718.1426	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	278.7554	295.8191	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	37.4806	40.5856	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	45.2469	48.1049	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	97.2456	96.9331	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	118.4906	116.5009	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1280.1603	1330.6475	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	1183.8571	1230.5643	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	529.6206	496.8156	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	770.4430	799.1142	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	701.5727	728.1640	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	24,000	654.6161	679.7846	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	187.7092	183.8238	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1085.1424	1115.1274	0.0000	0.0000	0	0.00	
			294,540					0.00	0.00	3,731,473.00
		Total	407,040					55,977.00	867,461,834.40	10,888,427.00
										91,157,459,703.00
Future										
Sep 2015	ZAFR	Future	0	14.0209	13.9601	14.0046	14.0046	45	630,907.90	
Dec 2015	ZAFR	Future	7,347	14.2249	14.2191	14.2206	14.2206	2	28,441.20	
Mar 2016	ZAFR	Future	1,531	14.5245	14.5154	0.0000	0.0000	0	0.00	

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			8,878					47.00	659,349.10	467,016.00	4,395,751,601.90
	Total		8,878					47.00	659,349.10	467,016.00	4,395,751,601.90
Future											
Sep 2015	ZAGB	Future	0	20.9203	20.9926	21.0400	20.9769	24,985	522,771,872.00		
Dec 2015	ZAGB	Future	29,160	21.1610	21.3025	21.3340	21.1888	1,188	25,271,467.10		
Mar 2016	ZAGB	Future	1,572	21.5137	21.6562	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	Future	200	21.8641	22.0091	0.0000	0.0000	0	0.00		
			30,932					26,173.00	548,043,339.10	5,111,797.00	77,253,404,084.50
Option											
Dec 2015	ZAGB	17.87 Put	830	27.0330	27.1986	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1882.0985	2020.5281	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1407.1039	1538.6339	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	279.9370	267.4222	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	316.6614	0.0000	0.0000	0.0000	40,000	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1183.5440	1304.1623	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	529.3215	498.2900	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	929.7832	1039.7331	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	557.9867	525.3873	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	765.7444	721.0340	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	616.3337	701.1561	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	517.2989	592.4381	0.0000	0.0000	10,000	0.00		
			85,180					50,000.00	0.00	1,389,450.00	0.00
	Total		116,112					76,173.00	548,043,339.10	6,501,247.00	77,253,404,084.50
Future											
Sep 2015	ZAJY	Future	0	0.1132	0.1129	0.1130	0.1127	68	766,556.80		
Dec 2015	ZAJY	Future	7,983	0.1148	0.1148	0.1153	0.1144	68	782,336.00		
			7,983					136.00	1,548,892.80	672,900.00	6,885,321,709.50
	Total		7,983					136.00	1,548,892.80	672,900.00	6,885,321,709.50
Future											
Sep 2015	ZAKS	Future	0	0.1290	0.1293	0.0000	0.0000	13	167,700.00		
Dec 2015	ZAKS	Future	1,960	0.1284	0.1291	0.0000	0.0000	0	0.00		
			1,960					13.00	167,700.00	6,421.00	80,140,720.00
	Total		1,960					13.00	167,700.00	6,421.00	80,140,720.00
Future											
Sep 2015	ZANN	Future	0	0.0683	0.0684	0.0000	0.0000	2,000	13,660,000.00		
Dec 2015	ZANN	Future	28,268	0.0635	0.0630	0.0000	0.0000	0	0.00		
			28,268					2,000.00	13,660,000.00	981,344.00	5,534,415,960.00

<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>			
Total		28,268					2,000.00	13,660,000.00	981,344.00	5,534,415,960.00	
Future											
Sep 2015	ZAUM	Future	0	13.5901	13.6219	13.6010	13.5586	101	137,172,900.00		
Dec 2015	ZAUM	Future	736	13.7584	13.8292	13.8170	13.7651	55	75,910,600.00		
Mar 2016	ZAUM	Future	263	13.9927	14.0638	0.0000	0.0000	0	0.00		
Jun 2016	ZAUM	Future	77	14.2245	14.2971	0.0000	0.0000	0	0.00		
			<u>1,076</u>					<u>156.00</u>	<u>213,083,500.00</u>	<u>103,101.00</u>	<u>105,923,379,690.00</u>
Total		1,076					156.00	213,083,500.00	107,624.00	105,923,379,690.00	
Future											
Sep 2015	ZAUS	Future	0	13.5901	13.6219	13.6108	13.5647	215,303	2,925,521,743.80		
Dec 2015	ZAUS	Future	683,548	13.7584	13.8292	13.8284	13.7600	78,271	1,080,060,693.80		
Mar 2016	ZAUS	Future	56,992	13.9927	14.0638	0.0000	0.0000	19,014	267,089,658.00		
Jun 2016	ZAUS	Future	22,238	14.2245	14.2971	14.2591	14.2591	150	2,138,865.00		
Sep 2016	ZAUS	Future	1,125	14.4848	14.5575	14.5494	14.5222	1,101	15,988,454.80		
			<u>763,903</u>					<u>313,839.00</u>	<u>4,290,799,415.40</u>	<u>94,637,757.00</u>	<u>951,987,181,003.10</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	2812.3136	2883.0021	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	3.9136	3.8021	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2762.5952	2833.2641	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2564.4656	2634.9091	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2367.1128	2437.3706	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	12.4349	11.6204	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	12.6557	11.8250	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	16.1675	15.0715	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	17.6313	16.4233	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	20.9430	19.4779	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	24.8340	23.0635	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1640.3633	1708.8248	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	33.6027	31.1315	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1593.1378	1661.3761	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1318.8087	1385.0475	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	68.7575	63.6099	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1258.6305	1324.1800	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1250.1260	1315.5725	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	1233.1920	1298.4256	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.76 Put	402	102.9864	95.5183	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Call	17,883	1069.5166	1132.3135	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.85 Put	8,000	121.9225	0.0000	0.0000	0.0000	16,000	0.00		
Dec 2015	ZAUS	12.90 Call	15,000	991.8661	1053.2292	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Put	100	133.4661	124.0292	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	13.00 Call	1,197	917.2521	977.0393	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	1,000	158.8521	147.8393	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	172.7336	160.8821	0.0000	0.0000	40,000	0.00
Dec 2015	ZAUS	13.10 Call	13,241	848.0573	903.9050	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.17 Put	3,000	214.9814	0.0000	0.0000	0.0000	3,000	0.00
Dec 2015	ZAUS	13.20 Call	677	784.8150	838.6426	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	226.4150	209.4426	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.21 Put	30,000	230.3018	213.1258	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	234.2294	216.8494	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	754.6386	807.4434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	246.2386	228.2434	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	736.9956	789.1812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	669.8398	719.5173	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	311.4398	290.3173	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	648.6547	697.4905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	617.9802	665.5512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	359.5802	336.3512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	569.7339	615.1995	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	422.1067	396.3528	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	427.5462	401.5802	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	433.0175	406.8422	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	438.5257	412.1413	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	542.4652	586.6720	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	516.4167	559.3763	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	478.0167	450.1763	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	444.3317	482.4247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	595.9317	563.2247	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	18,300	414.2110	450.4378	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	662.6046	627.8265	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	739.0847	702.1238	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	355.0263	387.3451	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	344.3707	375.9494	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	334.0771	364.9301	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	329.0647	359.5603	0.0000	0.0000	10,000	0.00
Dec 2015	ZAUS	14.37 Call	580	312.1898	341.4670	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	305.2702	334.0360	0.0000	0.0000	2,000	0.00
Dec 2015	ZAUS	14.50 Call	55,000	283.5991	310.5976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1025.1991	981.3976	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	245.8149	269.7869	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.75 Call	200	237.3620	260.6338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	223.0498	245.1147	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	204.2613	224.7009	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	15.00 Call	61,100	200.2182	220.3027	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	164.7212	181.7162	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	121.8033	134.6962	0.0000	0.0000	8,000	0.00
Mar 2016	ZAUS	11.05 Put	1,500	21.2899	19.5964	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	39.8448	36.4659	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	42.5302	39.0163	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	54.9404	50.8475	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	57.0540	52.8677	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	63.0401	58.6001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	66.2333	61.6639	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	70.4242	65.6870	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	80.4634	75.3421	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	96.1394	90.4578	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1576.7009	1640.8858	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	174.4977	163.0210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1382.7122	1441.7298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	232.7170	219.0841	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	339.2804	322.3126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	921.1044	967.9358	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	521.6797	496.1991	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	828.3354	872.0345	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	757.7123	798.8579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	663.5982	701.1942	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	632.3158	668.3986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	554.3173	586.4204	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	515.3604	545.4445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	455.4873	482.1937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	411.7179	435.8303	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	338.5515	358.5708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	256.8574	271.5588	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	81.4816	86.6679	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	130.9507	118.2919	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	277.9821	0.0000	0.0000	0.0000	6,600	0.00
Jun 2016	ZAUS	13.00 Put	750	308.3220	286.2773	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	382.4949	358.8467	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	510.9854	485.3354	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	728.2811	756.4301	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	481.6668	499.8745	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.81 Call	2,310	410.5856	425.2139	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	398.0959	412.0818	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	385.9518	398.6292	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	364.8355	0.0000	0.0000	0.0000	7,260	0.00

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Sep 2016	ZAUS	17.70 Call	10,000	546.0434	559.8161	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	137.3548	125.1284	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	536.7527	553.1669	0.0000	0.0000	0	0.00	
			<u>1,166,354</u>					<u>92,860.00</u>	<u>0.00</u>	<u>19,097,842.00</u>
		Total	1,930,257					406,699.00	4,290,799,415.40	113,735,599.00
										951,987,181,003.10
Future										
Sep 2015	ZAZW	Future	0	1.3797	1.3906	0.0000	0.0000	130	896,805.00	
Dec 2015	ZAZW	Future	7,688	1.3435	1.3576	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<u>130.00</u>	<u>896,805.00</u>	<u>15,709.00</u>
		Total	7,688					130.00	896,805.00	15,709.00
										111,105,391.00
										111,105,391.00
		Grand Total	2,993,324					577,687.00	6,004,597,881.00	153,165,182
										1,333,208,831,964.20