



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-September-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Sep 2015	DAEU	Future	0	15.1095	15.1008	0.0000	0.0000	1,000	15,057,400.00		
			0					1,000.00	15,057,400.00	101,500.00	1,273,055,600.00
Option											
Oct 2015	DAEU	14.92 Call	1,000	447.5414	449.4535	0.0000	0.0000	0	0.00		
Oct 2015	DAEU	14.92 Put	1,000	174.7414	175.2535	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	904.3410	905.0690	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	863.1683	864.2537	0.0000	0.0000	0	0.00		
			4,000					0.00	0.00	286,000.00	0.00
	Total		4,000					1,000.00	15,057,400.00	387,500.00	1,273,055,600.00
Option											
Sep 2016	DAGB	21.20 Put	12,264	1047.9174	1053.7249	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	718.4898	725.3265	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	0	8.5086	8.5094	0.0000	0.0000	8,000	67,876,800.00		
			0					8,000.00	67,876,800.00	792,120.00	6,040,539,052.00
Option											
Sep 2015	DANZ	8.48 Call	8,000	60.7968	80.2292	0.0000	0.0000	0	0.00		
Sep 2015	DANZ	8.60 Call	8,000	17.3522	32.6086	0.0000	0.0000	0	0.00		
Sep 2015	DANZ	8.63 Put	8,000	133.9811	146.3002	0.0000	0.0000	0	0.00		
			24,000					0.00	0.00	480,000.00	0.00
	Total		24,000					8,000.00	67,876,800.00	1,272,120.00	6,040,539,052.00
Future											
Sep 2015	DAUS	Future	1,700	13.4916	13.2780	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	400	13.4953	13.2818	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	Future	11,000	13.4996	13.2866	0.0000	0.0000	3,000	40,099,500.00
Oct 2015	DAUS	Future	2,726	13.5266	13.3128	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	1,000	13.5290	13.3152	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	600	13.5438	13.3295	0.0000	0.0000	0	0.00
Oct 2015	DAUS	Future	351	13.5628	13.3479	0.0000	0.0000	0	0.00
Nov 2015	DAUS	Future	250	13.6280	13.4118	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.6590	13.4423	0.0000	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.6901	13.4728	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,150	13.7462	13.5277	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	13.8879	13.6664	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.1127	13.8868	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.3655	14.1338	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.5811	14.3548	0.0000	0.0000	0	0.00
			<u>20,749</u>					<u>3,000.00</u>	<u>40,099,500.00</u>
									<u>3,381,206.00</u>
									<u>34,132,661,441.50</u>

Option

Sep 2015	DAUS	13.93 Call	3,600	3.0687	2.2461	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.93 Put	3,600	449.1687	663.6461	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.09 Call	2,500	405.8120	229.2773	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0039	0.0032	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0058	0.0093	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.0077	0.0209	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	263.1122	139.6927	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	15.0456	10.2112	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0417	0.0762	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59 Put	6,110	196.5229	368.1031	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64 Call	6,110	86.1075	51.1433	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.26 Call	3,000	300.6474	182.0032	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	10,000	215.3346	128.4348	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	171.2971	103.2056	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	141.6971	286.6056	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.98 Call	5,000	68.0213	44.7361	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	372.4312	253.0407	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.1548	0.1959	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.3346	0.4316	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	284.4085	203.7492	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	0.8785	0.3271	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	897.9954	709.0763	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	665.4735	508.4460	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	92.5999	152.3172	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	133.2188	209.3009	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	253.5006	191.9454	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	145.4081	113.6730	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	13.15 Call	12,500	609.0879	471.6535	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	600.6840	465.6463	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	153.5252	231.4462	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	359.7604	282.5771	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	257.4134	204.0901	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	1.0984	1.4962	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	2.1235	2.8076	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.63 Put	5,000	48.9493	77.1799	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	82.9799	130.7262	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	100.1435	157.2810	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	725.4255	576.5988	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	127.4255	194.7988	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	587.3151	460.9283	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	581.2436	455.9363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	203.2436	294.1363	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	534.3229	417.6113	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	236.3229	335.8113	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	479.7887	374.3222	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	376.7327	296.7061	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	345.9304	272.8132	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	304.3307	240.7577	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	26.2070	25.4172	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	3.0985	4.0462	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	5.5227	7.2121	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	314.5392	264.8976	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	55.1930	47.8646	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	27.0912	34.3166	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	996.3281	841.8446	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	898.8599	762.7513	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	351.6951	305.5581	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	24.5651	30.8192	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	240.8751	215.8961	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	579.5227	500.5216	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	38.3357	47.6523	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	357.9530	317.1988	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	359.9153	459.4034	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	455.4583	403.3488	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	50.2228	60.9211	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	368.5539	331.3881	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	59.0311	71.8229	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	369.1909	337.1564	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	67.9920	83.0506	0.0000	0.0000	0	0.00

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May 2016	DAUS	16.13 Call	250	371.4234	344.2104	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	109.6509	133.8670	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	492.3002	451.9985	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	76.6711	93.9047	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	378.6320	355.0240	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	85.0182	103.0475	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	387.6797	386.0339	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	218.9407	263.0868	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	637.4050	588.8388	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	92.6101	111.4402	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	429.5584	426.6442	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	512.3347	612.8923	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	445.9929	446.7199	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	445.1384	446.3644	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	657.9320	780.6214	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	458.4544	455.0792	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	100.2074	120.3564	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	472.8422	475.7851	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	105.9263	126.8585	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	510.7257	478.0354	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	110.3707	133.0819	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	479.4136	442.3864	0.0000	0.0000	0	0.00		
			<u>412,408</u>					0.00	0.00	5,876,693.00	0.00
Total			433,157					3,000.00	40,099,500.00	9,257,899.00	34,132,661,441.50
Future											
Dec 2015	EUUS	Future	2,804	1.1215	1.1396	0.0000	0.0000	0	0.00		
			<u>2,804</u>					0.00	0.00	203,267.00	2,318,502,508.00
Total			2,804					0.00	0.00	203,267.00	2,318,502,508.00
Future											
Dec 2015	ZAAD	Future	9,812	9.7146	9.6761	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	Future	3,075	9.8321	9.7923	0.0000	0.0000	0	0.00		
			<u>12,887</u>					0.00	0.00	2,637,353.00	21,091,521,836.80
Option											
Dec 2015	ZAAD	9.30 Put	201	67.4849	97.1371	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	281.9742	290.7501	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	89.4973	106.1063	0.0000	0.0000	0	0.00		
			<u>603</u>					0.00	0.00	31,177.00	0.00
Total			13,490					0.00	0.00	2,668,530.00	21,091,521,836.80

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Future										
Dec 2015	ZACR	Future	25,110	2.1167	2.0891	0.0000	0.0000	0	0.00	
			<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	<u>31,303.00</u>
		Total	25,110					0.00	0.00	31,303.00
Future										
Dec 2015	ZAEU	Future	78,621	15.3260	15.3264	15.3510	15.2598	7,495	115,106,918.50	
Mar 2016	ZAEU	Future	28,382	15.6140	15.6121	15.6216	15.6207	500	7,810,575.00	
Jun 2016	ZAEU	Future	250	15.9059	15.9018	0.0000	0.0000	0	0.00	
			<u>107,253</u>					<u>7,995.00</u>	<u>122,917,493.50</u>	<u>7,185,258.00</u>
										<u>91,593,768,957.30</u>
Option										
Dec 2015	ZAEU	13.05 Put	6,682	10.2549	10.6019	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	13.85 Put	12,000	38.5150	0.0000	0.0000	0.0000	24,000	0.00	
Dec 2015	ZAEU	13.90 Put	6,076	42.9340	42.0994	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	14.03 Put	12,000	56.3885	0.0000	0.0000	0.0000	24,000	0.00	
Dec 2015	ZAEU	14.30 Put	100	95.0936	95.1615	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.04 Put	50,000	326.6930	329.5557	0.0000	0.0000	0	0.00	
Dec 2015	ZAEU	15.29 Call	0	488.2617	493.6106	0.0000	0.0000	6,000	0.00	
Dec 2015	ZAEU	15.78 Call	6,000	316.1378	0.0000	0.0000	0.0000	12,000	0.00	
Dec 2015	ZAEU	16.50 Call	6,682	170.9363	177.8656	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.05 Put	18,000	34.2565	33.5623	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	41.5073	40.7654	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	91.3810	90.5413	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	12,000	112.3063	111.4909	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	237.6574	237.7006	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1053.7449	1052.7701	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	365.5653	366.7412	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.05 Call	24,000	970.2226	969.8857	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	568.7495	571.7739	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	593.5289	596.7460	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	534.5932	538.3383	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	34,000	494.9521	499.0533	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	179.3415	180.8180	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	884.6440	885.9390	0.0000	0.0000	0	0.00	
			<u>358,540</u>					<u>66,000.00</u>	<u>0.00</u>	<u>3,882,473.00</u>
		Total	465,793					73,995.00	122,917,493.50	11,067,731.00
										<u>91,593,768,957.30</u>
Future										
Dec 2015	ZAFR	Future	7,345	14.0894	14.0465	0.0000	0.0000	0	0.00	
Mar 2016	ZAFR	Future	1,625	14.3820	14.3363	0.0000	0.0000	0	0.00	
			<u>8,970</u>					<u>0.00</u>	<u>0.00</u>	<u>467,115.00</u>
										<u>4,397,168,520.40</u>

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Total			8,970					0.00	0.00	467,115.00	4,397,168,520.40
Future											
Dec 2015	ZAGB	Future	29,505	21.1672	20.9714	21.1831	20.9948	308	6,485,482.40		
Mar 2016	ZAGB	Future	1,772	21.5139	21.3126	21.3800	21.3800	200	4,276,000.00		
Jun 2016	ZAGB	Future	200	21.8609	21.6532	0.0000	0.0000	0	0.00		
			31,477					508.00	10,761,482.40	5,116,510.00	77,352,882,048.50
Option											
Dec 2015	ZAGB	17.87 Put	830	16.3550	17.5708	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	19.40 Call	700	1849.1741	1673.8724	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.00 Call	500	1354.1391	1201.3165	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.12 Put	12,000	216.7746	267.3269	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.23 Put	20,000	249.0320	304.9068	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.33 Call	8,250	1118.1817	983.2398	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.75 Put	6,000	443.3239	525.9674	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.77 Call	18,900	849.4004	737.2970	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	20.81 Put	4,500	470.2697	556.0636	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.20 Put	3,000	669.7649	783.0444	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.50 Call	500	525.3691	456.8013	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	21.82 Call	10,000	427.4968	371.8649	0.0000	0.0000	0	0.00		
			85,180					0.00	0.00	1,389,450.00	0.00
Total			116,657					508.00	10,761,482.40	6,505,960.00	77,352,882,048.50
Future											
Dec 2015	ZAJY	Future	8,183	0.1136	0.1124	0.0000	0.0000	0	0.00		
Mar 2016	ZAJY	Future	106	0.1158	0.1146	0.0000	0.0000	0	0.00		
			8,289					0.00	0.00	673,206.00	6,888,826,128.90
Total			8,289					0.00	0.00	673,206.00	6,888,826,128.90
Future											
Dec 2015	ZAKS	Future	1,960	0.1274	0.1256	0.0000	0.0000	0	0.00		
			1,960					0.00	0.00	6,421.00	80,140,720.00
Total			1,960					0.00	0.00	6,421.00	80,140,720.00
Future											
Dec 2015	ZANN	Future	28,268	0.0658	0.0647	0.0000	0.0000	0	0.00		
			28,268					0.00	0.00	981,344.00	5,534,415,960.00
Total			28,268					0.00	0.00	981,344.00	5,534,415,960.00
Future											
Dec 2015	ZAUM	Future	727	13.6662	13.4493	13.5968	13.5021	85	115,109,800.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2016	ZAUM	Future	216	13.8952	13.6736	13.7463	13.7458	10	13,746,150.00
Jun 2016	ZAUM	Future	77	14.1228	13.8967	0.0000	0.0000	0	0.00
			<u>1,020</u>					<u>95.00</u>	<u>128,855,950.00</u>
		Total	1,020					95.00	128,855,950.00
									103,614.00
									106,619,209,090.00
									108,137.00
									106,619,209,090.00
Future									
Dec 2015	ZAUS	Future	693,731	13.6662	13.4493	13.6836	13.5100	47,057	636,993,584.90
Mar 2016	ZAUS	Future	55,439	13.8952	13.6736	13.8904	13.7465	549	7,552,504.00
Jun 2016	ZAUS	Future	21,288	14.1228	13.8967	13.9577	13.9577	40	558,308.00
Sep 2016	ZAUS	Future	1,125	14.3759	14.1439	0.0000	0.0000	0	0.00
			<u>771,583</u>					<u>47,646.00</u>	<u>645,104,396.90</u>
									94,886,359.00
									955,365,578,792.60
Option									
Dec 2015	ZAUS	10.95 Call	4,331	2719.0438	2503.1525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	10.95 Put	8,917	2.8438	3.8525	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.00 Call	1,177	2669.3111	2453.5014	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.20 Call	39,222	2470.6495	2255.2415	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.40 Call	1,197	2272.5513	2057.7011	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.60 Put	800	9.0498	11.8796	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.61 Put	580	9.2110	12.0872	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.75 Put	20,000	11.7892	15.4064	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.80 Put	1,100	12.8726	16.8011	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	11.90 Put	8,210	15.3428	19.9812	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.00 Put	121,600	18.2787	23.7642	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.15 Call	1,650	1539.9464	1331.6691	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.18 Put	150	25.0187	35.0484	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.20 Call	1,000	1492.1037	1286.2310	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.50 Call	500	1216.4158	1025.3473	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.56 Put	2,000	57.6327	86.7067	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.57 Call	10,000	1155.1493	967.8860	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.58 Call	150	1146.4881	959.7974	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.60 Call	30,000	1129.2401	943.7109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.70 Put	5,000	78.3008	115.8905	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.76 Put	402	88.7372	130.3759	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.77 Put	12,000	90.5757	132.9122	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Call	17,883	962.4636	790.0313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.80 Put	50,000	96.2636	140.7313	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.85 Put	8,000	106.3381	156.8737	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Call	10,000	883.3853	723.4263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	12.90 Put	100	117.1853	174.1263	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Call	1,197	809.6458	661.2224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.00 Put	1,000	143.4458	211.9224	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.05 Put	20,000	159.0695	232.4594	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	13.10 Call	13,241	741.9253	603.3807	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.17 Put	3,000	200.7911	286.1500	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Call	677	678.3610	549.8290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20 Put	60	212.1610	300.5290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.21 Put	30,000	216.0353	305.4040	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	219.9515	310.3230	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	648.1460	524.6254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	231.9460	325.3254	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	630.5182	509.9964	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	613.2648	495.7287	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	279.1361	383.4512	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	574.4546	463.8330	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	563.7342	455.0691	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	297.5342	405.7691	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	542.7836	437.9973	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	512.5598	414.5090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	346.3598	465.2090	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	502.8054	407.0356	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	469.8862	381.9841	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	465.3386	378.5397	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	410.1548	542.4557	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	415.7208	549.1103	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	421.3217	555.7999	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	426.9623	562.5192	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	439.0915	358.5729	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Call	500	415.4391	339.7452	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	469.2391	610.4452	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	375.3771	307.9968	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	348.7604	286.9963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	592.5604	747.6963	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	321.1774	265.2975	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	662.0588	823.7065	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	741.7841	910.0137	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	267.9426	223.8198	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	258.5057	216.5309	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	249.4384	209.5330	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	245.0378	206.1376	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	230.4069	194.7777	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	224.5409	190.1504	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	206.2280	175.6908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	1040.0280	1226.3908	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,000	174.7074	150.7553	0.0000	0.0000	0	0.00

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Dec 2015	ZAUS	14.75 Call	200	167.7678	145.2537	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	156.1208	135.8677	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.97 Call	8,210	141.0320	123.4432	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.00 Call	111,100	137.8159	120.7891	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	3,000	109.7379	97.9980	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	77.5405	71.5068	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	16.2617	19.4906	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	32.3232	39.1755	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	34.5944	41.9123	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	45.1960	54.6793	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	47.0171	56.8722	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	52.2028	63.1133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	54.9846	66.4579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	58.6470	70.8646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	67.4868	81.4928	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	81.4573	98.2789	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1463.6806	1278.5334	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	159.0676	204.6704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1268.8848	1095.9709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	214.2166	270.9890	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	990.2241	859.1457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	321.1549	416.0718	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	808.7673	702.4446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	507.3153	627.8812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	717.4375	624.4494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	648.4765	565.8380	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	559.2178	490.5584	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	530.0697	466.0728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	479.8468	423.7129	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	458.2282	405.4733	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	422.8022	375.6975	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	369.2958	330.5370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	330.7679	296.3560	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	266.7741	241.9776	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	198.1423	188.2275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	20.23 Call	1,500	53.3868	46.9656	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	107.1914	130.9455	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	245.7552	313.2425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	274.3243	346.9522	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	344.8581	429.1264	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	475.4163	590.4512	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	611.7585	558.9286	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	392.0554	365.2522	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	331.3407	318.5187	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	322.6321	316.2959	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	319.6724	314.2501	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	308.1959	294.2136	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	470.8177	462.9057	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	116.8986	139.7703	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	439.1203	404.0669	0.0000	0.0000	0	0.00	
			<u>1,352,574</u>					<i>0.00</i>	<i>0.00</i>	<i>19,403,566.00</i>
		Total	2,124,157					47,646.00	645,104,396.90	114,289,925.00
										955,365,578,792.60
Future										
Dec 2015	ZAZW	Future	7,688	1.3163	1.2990	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<i>0.00</i>	<i>0.00</i>	<i>15,709.00</i>
		Total	7,688					0.00	0.00	15,709.00
										111,105,391.00
		Grand Total	3,289,891					134,244.00	1,030,673,022.80	154,082,383
										1,338,240,938,917.90