



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-September-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Option								
Oct 2015	DAEU	14.92 Call	1,000	618.6907	570.3106	0.0000	0	0.00
Oct 2015	DAEU	14.92 Put	1,000	93.1907	119.8106	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	1086.9403	1033.0166	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	1038.2490	988.2880	0.0000	0	0.00
			<u>4,000</u>				<u>0.00</u>	<u>0.00</u>
	Total		4,000				0.00	0.00
								<u>1,000.00</u>
								<u>0.00</u>
Option								
Sep 2016	DAGB	21.20 Put	12,264	932.3857	1045.9763	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	799.2771	716.2078	0.0000	0	0.00
			<u>24,528</u>				<u>0.00</u>	<u>0.00</u>
	Total		24,528				0.00	0.00
								<u>12,264.00</u>
								<u>0.00</u>
Future								
Sep 2015	DANZ	Future	0	8.6244	8.6073	0.0000	8,000	68,995,200.00
			<u>0</u>				<u>8,000.00</u>	<u>68,995,200.00</u>
	Total		0				8,000.00	68,995,200.00
								<u>800,120.00</u>
								<u>6,109,534,252.00</u>
Future								
Sep 2015	DAUS	Future	0	13.7209	13.7252	0.0000	7,200	98,816,040.00
Sep 2015	DAUS	Future	1,700	13.7790	13.7275	0.0000	0	0.00
Sep 2015	DAUS	Future	400	13.7829	13.7320	0.0000	0	0.00
Oct 2015	DAUS	Future	11,000	13.7869	13.7366	0.0000	0	0.00
Oct 2015	DAUS	Future	2,726	13.8118	13.7629	0.0000	0	0.00
Oct 2015	DAUS	Future	1,000	13.8141	13.7653	0.0000	0	0.00
Oct 2015	DAUS	Future	600	13.8283	13.7797	0.0000	0	0.00
Oct 2015	DAUS	Future	351	13.8473	13.7988	0.0000	0	0.00
Nov 2015	DAUS	Future	250	13.9138	13.8653	0.0000	0	0.00
Dec 2015	DAUS	Future	276	13.9454	13.8969	0.0000	0	0.00
Dec 2015	DAUS	Future	250	13.9773	13.9285	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>
Jan 2016	DAUS	Future	2,150	14.0342	13.9854	0.0000	0.0000	1,000	14,006,500.00
Mar 2016	DAUS	Future	272	14.1780	14.1300	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	14.4073	14.3603	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.6638	14.6192	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	14.8789	14.8327	0.0000	0.0000	0	0.00
			<u>21,749</u>					<u>8,200.00</u>	<u>112,822,540.00</u>
									<u>3,389,406.00</u>
									<u>34,245,483,981.50</u>

Option

Sep 2015	DAUS	13.09 Call	2,500	694.0582	636.7493	0.0000	0.0000	0	0.00
Sep 2015	DAUS	10.80 Put	300	0.0001	0.0000	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.15 Put	250	0.0097	0.0000	0.0000	0.0000	0	0.00
Sep 2015	DAUS	11.40 Put	1,000	0.0114	0.0000	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.27 Call	250	515.6422	467.5435	0.0000	0.0000	0	0.00
Sep 2015	DAUS	14.00 Call	1,000	36.9734	35.2665	0.0000	0.0000	0	0.00
Sep 2015	DAUS	16.80 Call	300	0.0187	0.0253	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.59 Put	6,110	56.2441	75.4128	0.0000	0.0000	0	0.00
Sep 2015	DAUS	13.64 Call	6,110	213.6687	184.7460	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.26 Call	3,000	539.6228	494.6793	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.39 Call	10,000	423.3287	383.1303	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Call	201	356.5615	320.2664	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.47 Put	201	39.6615	53.6664	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.55 Call	3,000	317.9519	288.6264	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.77 Call	3,000	191.3372	0.0000	0.0000	0.0000	6,000	0.00
Oct 2015	DAUS	13.98 Call	5,000	126.7031	118.6675	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.31 Call	3,000	573.1544	538.6138	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.46 Call	3,000	472.4382	443.6648	0.0000	0.0000	0	0.00
Oct 2015	DAUS	10.80 Put	300	0.0589	0.0873	0.0000	0.0000	0	0.00
Oct 2015	DAUS	11.15 Put	250	0.1339	0.2074	0.0000	0.0000	0	0.00
Oct 2015	DAUS	13.56 Call	250	437.7354	413.6301	0.0000	0.0000	0	0.00
Oct 2015	DAUS	16.98 Call	300	2.3659	2.3606	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.72 Call	300	1160.1171	1115.9291	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Call	300	902.2407	861.9448	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.00 Put	10,000	42.3043	50.7473	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	62.4648	74.5802	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.81 Call	10,000	368.7326	350.0404	0.0000	0.0000	0	0.00
Nov 2015	DAUS	14.25 Call	20,000	212.7202	203.7645	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.15 Call	12,500	820.6995	783.6248	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.17 Call	6,000	808.9304	772.8837	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.14 Put	8,000	79.8214	91.1476	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.68 Call	9,000	499.3380	476.3612	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.99 Call	5,000	356.7430	341.3630	0.0000	0.0000	0	0.00
Nov 2015	DAUS	10.80 Put	300	0.6297	0.7794	0.0000	0.0000	0	0.00
Nov 2015	DAUS	11.15 Put	250	1.3125	1.5298	0.0000	0.0000	0	0.00

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Nov 2015	DAUS	12.63 Put	5,000	22.9274	27.8709	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.85 Put	15,000	42.5768	50.1490	0.0000	0.0000	0	0.00
Nov 2015	DAUS	12.93 Put	201	52.3982	61.0950	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Call	5,000	950.8811	912.6042	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.03 Put	5,000	67.0811	77.3042	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.24 Call	5,000	783.2388	750.5362	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Call	11,500	775.9340	743.4606	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.25 Put	15,000	112.1340	128.1606	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Call	201	719.0778	688.4577	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.33 Put	201	135.2778	153.1577	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.43 Call	5,000	652.0376	623.7479	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.65 Call	15,000	520.6259	497.3415	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.73 Call	201	478.2853	456.7341	0.0000	0.0000	0	0.00
Nov 2015	DAUS	13.85 Call	250	420.0571	400.9736	0.0000	0.0000	0	0.00
Nov 2015	DAUS	17.45 Call	300	25.9218	28.1005	0.0000	0.0000	0	0.00
Dec 2015	DAUS	10.80 Put	300	2.3886	2.4529	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	4.0236	4.1837	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	417.5591	399.1233	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	60.2705	61.7030	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	17.0220	18.7474	0.0000	0.0000	0	0.00
Jan 2016	DAUS	12.97 Call	4,600	1226.8025	1185.7980	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.11 Call	3,600	1119.5984	1079.5678	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	445.4306	426.7497	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	15.1666	17.4949	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	295.8444	285.4343	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	720.2003	691.0359	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	25.3366	28.3752	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	439.8960	422.8995	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	268.0542	277.0461	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	554.1452	532.5866	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	408.6273	419.3588	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	485.0292	469.5484	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	34.5116	38.4188	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	440.1327	425.0004	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	40.7548	45.9211	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	433.5648	422.3682	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	47.1336	53.2864	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	427.2673	419.9161	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	81.7876	88.6266	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	571.5985	559.0592	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	52.7536	60.2502	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	425.4820	422.1595	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	11.80 Put	250	57.1464	65.9566	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	426.6647	424.4513	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	173.3002	182.3636	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	729.0406	713.3623	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	61.2480	71.5158	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	440.9324	443.9888	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	413.4733	424.2017	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	454.4582	460.8217	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	452.4949	459.2800	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	50,000	541.4054	551.5253	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	50,000	496.4535	493.0057	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	64.6844	76.6469	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	479.8507	484.4638	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	70.4988	81.6982	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	511.5919	520.7928	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	78.0433	86.9217	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	250	532.4202	538.5607	0.0000	0.0000	0	0.00		
			<u>453,696</u>					<u>6,000.00</u>	<u>0.00</u>	<u>5,934,181.00</u>	<u>0.00</u>
	Total		475,445					14,200.00	112,822,540.00	9,323,587.00	34,245,483,981.50
Future											
Dec 2015	EUUS	Future	95	1.1167	1.1151	0.0000	0.0000	0	0.00		
			<u>95</u>					<u>0.00</u>	<u>0.00</u>	<u>205,976.00</u>	<u>2,348,943,541.00</u>
	Total		95					0.00	0.00	205,976.00	2,348,943,541.00
Future											
Dec 2015	ZAAD	Future	9,912	9.7814	9.7789	9.7762	9.7647	900	8,791,180.00		
Mar 2016	ZAAD	Future	4,247	9.8986	9.8969	9.8868	9.8848	550	5,437,240.00		
			<u>14,159</u>					<u>1,450.00</u>	<u>14,228,420.00</u>	<u>2,639,775.00</u>	<u>21,115,362,156.80</u>
Option											
Dec 2015	ZAAD	9.30 Put	201	53.1131	53.7009	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	9.60 Call	201	323.7571	320.0605	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	10.20 Call	201	103.1335	101.8561	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>31,177.00</u>	<u>0.00</u>
	Total		14,762					1,450.00	14,228,420.00	2,670,952.00	21,115,362,156.80
Future											
Dec 2015	ZACR	Future	25,110	2.1489	2.1482	0.0000	0.0000	0	0.00		
			<u>25,110</u>					<u>0.00</u>	<u>0.00</u>	<u>31,303.00</u>	<u>631,930,594.00</u>
	Total		25,110					0.00	0.00	31,303.00	631,930,594.00

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Future									
Dec 2015	ZAEU	Future	79,950	15.5807	15.5053	15.6323	15.4032	2,600	40,400,178.30
Mar 2016	ZAEU	Future	28,132	15.8725	15.7973	15.8998	15.8013	255	4,053,956.50
Jun 2016	ZAEU	Future	250	16.1684	16.0942	0.0000	0.0000	0	0.00
			<u>108,332</u>					<u>2,855.00</u>	<u>44,454,134.80</u>
									<u>7,193,450.00</u>
									<u>91,721,099,873.30</u>
Option									
Dec 2015	ZAEU	13.05 Put	6,877	7.9798	8.5016	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.85 Put	12,000	26.8649	28.4768	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	13.90 Put	6,076	28.9685	30.7077	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.03 Put	12,000	35.2292	39.8374	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	14.30 Put	100	61.9102	70.9746	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.04 Put	50,000	232.1860	261.2930	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	15.78 Call	6,000	407.3133	383.0644	0.0000	0.0000	0	0.00
Dec 2015	ZAEU	16.50 Call	6,877	219.0593	206.4592	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.05 Put	18,000	25.8236	27.6029	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	31.6318	33.9212	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	72.4306	78.4047	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	12,000	89.8067	97.3451	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	185.9375	203.4932	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1238.9757	1187.1519	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	285.0300	309.6475	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.05 Call	24,000	1136.9781	1091.1643	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	455.6880	491.9176	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	702.0281	674.1861	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	632.1100	607.3421	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	34,000	584.8318	562.1758	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	154.0846	162.5901	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1013.9804	980.7191	0.0000	0.0000	0	0.00
			<u>358,930</u>					<u>0.00</u>	<u>0.00</u>
		Total	467,262					2,855.00	44,454,134.80
									<u>11,076,592.00</u>
									<u>91,721,099,873.30</u>
Future									
Dec 2015	ZAFR	Future	7,349	14.2829	14.3213	0.0000	0.0000	0	0.00
Mar 2016	ZAFR	Future	1,625	14.5784	14.6190	0.0000	0.0000	0	0.00
			<u>8,974</u>					<u>0.00</u>	<u>0.00</u>
		Total	8,974					0.00	0.00
									<u>467,131.00</u>
									<u>4,397,396,227.30</u>
Future									
Dec 2015	ZAGB	Future	30,967	21.2569	21.3381	21.2700	21.2067	1,162	24,701,096.30
Mar 2016	ZAGB	Future	3,483	21.6040	21.6888	21.5967	21.4501	455	9,822,945.50
Jun 2016	ZAGB	Future	200	21.9521	22.0412	0.0000	0.0000	0	0.00

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			34,650					1,617.00	34,524,041.80	5,122,788.00	77,487,563,979.10	
Option												
	Dec 2015	ZAGB	17.87 Put	830	16.1341	13.0544	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	19.40 Call	700	1931.3634	1995.2319	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.00 Call	500	1430.9059	1481.8817	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.12 Put	12,000	202.1346	169.0685	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.23 Put	20,000	231.2464	194.9580	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.33 Call	8,250	1188.5319	1229.5327	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.75 Put	6,000	416.9135	365.9884	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.77 Call	18,900	912.3383	942.1317	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	20.81 Put	4,500	442.7968	390.4413	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.20 Put	3,000	633.3763	572.5400	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.50 Call	500	570.1904	582.2935	0.0000	0.0000	0	0.00		
	Dec 2015	ZAGB	21.82 Call	10,000	465.5022	473.8373	0.0000	0.0000	0	0.00		
			85,180					0.00	0.00	1,389,450.00	0.00	
	Total		119,830					1,617.00	34,524,041.80	6,512,238.00	77,487,563,979.10	
Future												
	Dec 2015	ZAJY	Future	8,183	0.1160	0.1160	0.0000	0.0000	0	0.00		
	Mar 2016	ZAJY	Future	106	0.1182	0.1183	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	0.1303	0.1297	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	0.0675	0.0672	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	13.9528	13.9042	13.9420	13.8299	124	172,121,700.00		
	Mar 2016	ZAUM	Future	221	14.1854	14.1375	14.1706	14.1083	10	14,139,450.00		
	Jun 2016	ZAUM	Future	114	14.4175	14.3705	14.4040	14.4040	32	45,908,930.00		
	Sep 2016	ZAUM	Future	0	14.6743	14.6299	14.5933	14.5710	9	13,125,050.00		
			1,062					175.00	245,295,130.00	103,954.00	107,092,729,450.00	
	Total		1,062					175.00	245,295,130.00	108,477.00	107,092,729,450.00	

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Future											
Dec 2015	ZAUS	Future	697,419	13.9528	13.9042	13.9680	13.8242	41,564	576,975,024.50		
Mar 2016	ZAUS	Future	62,012	14.1854	14.1375	14.1706	14.0818	8,720	123,145,884.70		
Jun 2016	ZAUS	Future	27,726	14.4175	14.3705	14.4040	14.3355	4,998	71,691,254.30		
Sep 2016	ZAUS	Future	2,125	14.6743	14.6299	14.5912	14.5824	1,000	14,587,099.40		
Dec 2016	ZAUS	Future	0	14.8907	14.8444	14.8282	14.8282	3	44,484.60		
			<u>789,282</u>					<u>56,285.00</u>	<u>786,443,747.50</u>	<u>95,019,215.00</u>	<u>957,213,052,281.40</u>
Option											
Dec 2015	ZAUS	10.95 Call	4,331	3004.8699	2956.4221	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	2.0699	2.2221	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2955.0315	2906.5968	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,222	2755.8460	2707.5126	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	2557.0826	2508.8680	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.60 Put	800	6.0152	6.5700	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	6.1182	6.6832	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	7.7568	8.4841	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	8.4422	9.2380	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	9.9988	10.9503	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	121,600	11.8413	12.9772	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	1818.0564	1770.9357	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.18 Put	150	16.0484	17.6080	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.20 Call	1,000	1769.3997	1722.4146	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.50 Call	500	1480.3179	1434.4274	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.56 Put	2,000	30.7461	35.2407	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.57 Call	10,000	1414.3627	1370.3392	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.58 Call	150	1405.1959	1361.2569	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.60 Call	30,000	1386.9163	1343.1464	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.70 Put	5,000	43.8441	49.5811	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.76 Put	402	50.6599	56.9862	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.77 Put	12,000	51.8721	58.3013	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Call	17,883	1208.4461	1166.5849	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.80 Put	50,000	55.6461	62.3849	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.85 Put	8,000	62.4063	69.6812	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Call	10,000	1122.5848	1081.8172	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.90 Put	100	69.7848	77.6172	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	1039.3193	999.7327	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Put	1,000	86.5193	95.5327	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.05 Put	20,000	95.9413	105.5753	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,241	958.9044	920.5802	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.17 Put	3,000	121.6363	132.8397	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	881.5749	844.6087	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Put	60	128.7749	140.4087	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	13.21 Put	30,000	131.2195	143.3959	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.22 Put	20,000	133.6974	146.4255	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Call	201	844.1460	809.9527	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.25 Put	2,300	141.3460	155.7527	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.28 Call	150	823.2636	789.6477	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.31 Call	5,000	802.7450	769.7082	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.36 Put	1,260	176.5611	193.0988	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.38 Call	12,000	756.2935	724.6225	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Call	1,300	743.3921	712.1109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.40 Put	4,000	190.5921	207.9109	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44 Call	39,222	718.0781	687.5815	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Call	14,950	681.3423	652.0199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.50 Put	200	228.5423	247.8199	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.52 Call	5,500	669.4270	640.4935	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.59 Call	12,000	629.0038	601.4300	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.60 Call	1,300	623.3928	596.0100	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.62 Put	4,000	279.4898	301.0927	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.63 Put	250	284.0000	305.7953	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.64 Put	10,000	288.5505	310.5352	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.65 Put	15,000	293.1387	315.3173	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.66 Call	2,000	590.5693	564.3365	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.68 Put	10,000	307.1480	329.8958	0.0000	0.0000	3,583	0.00
Dec 2015	ZAUS	13.72 Call	500	559.1838	534.0844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.72 Put	500	326.3838	349.8844	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.83 Call	1,260	505.2962	482.2229	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Call	100	468.9876	447.5433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.91 Put	100	426.1876	453.3433	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.00 Call	51,500	431.9002	412.9098	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.01 Put	50,000	485.2424	515.0338	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.12 Put	500	555.0395	586.7491	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.20 Call	1,000	361.0486	345.4688	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.24 Call	250	348.3834	333.4295	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.28 Call	12,000	336.1849	321.8409	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.30 Call	10,000	330.2561	316.2075	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37 Call	580	310.3688	297.3241	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.40 Call	2,000	302.2432	289.6127	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Call	55,000	276.7880	265.4577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.50 Put	201	823.9880	861.2577	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.70 Call	4,500	232.8895	224.0612	0.0000	0.0000	500	0.00
Dec 2015	ZAUS	14.75 Call	200	223.3305	215.0168	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.84 Call	8,200	207.2660	199.8158	0.0000	0.0000	856	0.00
Dec 2015	ZAUS	14.97 Call	8,210	186.4208	180.0885	0.0000	0.0000	857	0.00

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Dec 2015	ZAUS	15.00 Call	111,100	181.9729	175.8815	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.30 Call	2,000	143.9560	139.8805	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	15.80 Call	53,000	99.6129	97.4902	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.05 Put	1,500	11.1931	12.5756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.55 Put	42,370	20.7636	23.8326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	22.4640	25.6292	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	30.5598	34.0884	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	31.9729	35.5521	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	36.0252	39.7346	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	38.2154	41.9857	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	41.1143	44.9577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	48.1762	52.1607	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	59.4872	63.6204	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	1723.3230	1679.6635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	112.2142	116.3839	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	31,070	1506.3710	1465.2613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	153.8527	161.2904	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	192.3449	0.0000	0.0000	0.0000	35,000	0.00
Mar 2016	ZAUS	13.20 Call	1,000	1206.6589	1167.2067	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	239.8887	248.5672	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	981.9531	947.3509	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	383.9248	398.1824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	874.1684	842.0833	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	791.9754	762.0070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	684.6442	657.5438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	648.6304	622.9311	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	2,000	586.1881	563.0515	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	559.1537	537.1854	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	31,070	514.7930	494.8054	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	447.2482	430.4463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	398.1823	383.8813	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	319.0537	308.5295	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	231.5608	225.5065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	210.1035	0.0000	0.0000	0.0000	35,000	0.00
Mar 2016	ZAUS	20.23 Call	1,500	66.2609	66.0076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	79.6215	86.6369	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	186.2423	193.4046	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	207.8715	218.1043	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	268.9659	279.8761	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	378.9327	390.5831	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	391.1406	0.0000	0.0000	0.0000	36,230	0.00
Jun 2016	ZAUS	14.93 Call	330	717.1140	698.6790	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	448.0468	442.0061	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.53 Call	36,230	406.0470	0.0000	0.0000	0.0000	72,460	0.00	
Jun 2016	ZAUS	16.81 Call	2,310	372.0411	369.7149	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	16.93 Call	700	358.8175	357.1505	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	17.06 Call	545	345.3251	344.3370	0.0000	0.0000	0	0.00	
Jun 2016	ZAUS	18.17 Call	6,600	302.2752	313.1290	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	481.9074	487.4468	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	85.7110	93.0214	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	486.2162	496.1061	0.0000	0.0000	0	0.00	
			<u>1,504,534</u>					<u>184,486.00</u>	<u>0.00</u>	<u>19,599,120.00</u>
		Total	2,293,816					240,771.00	786,443,747.50	114,618,335.00
										957,213,052,281.40
Future										
Dec 2015	ZAZW	Future	7,688	1.2926	1.3341	0.0000	0.0000	0	0.00	
			<u>7,688</u>					<u>0.00</u>	<u>0.00</u>	<u>15,709.00</u>
		Total	7,688					0.00	0.00	15,709.00
										111,105,391.00
		Grand Total	3,481,089					269,068.00	1,306,763,214.10	154,505,107
										1,341,060,272,413.20