



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.0957	11.5256	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		Total	3					0.00	0.00	146,003.00	729,621,256.10
Future											
Feb 2016	DAEU	Future	34	17.0547	17.8535	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.0897	17.8923	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101,539.00	1,273,662,134.10
Option											
Dec 2015	DAEU	15.30 Put	100	10.0043	3.2901	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	1159.9177	1920.8566	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	2102.4207	2888.5340	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2033.2044	2819.3442	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	15.5688	15.3276	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1474.0778	2249.9401	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	53.7869	35.9575	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1137.6886	1847.0426	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287,600.00	0.00
		Total	2,639					0.00	0.00	389,139.00	1,273,662,134.10
Future											
Jan 2016	DAGB	Future	15	23.2454	24.4096	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.4369	24.6216	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.4495	24.6357	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.4788	24.6685	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35,488.00	539,874,790.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	382.1118	191.6665	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1134.1023	1626.9753	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			24,528					0.00	0.00	156,081.00	0.00	
		Total	24,812					0.00	0.00	191,569.00	539,874,790.70	
Option												
	Dec 2015	DANZ	9.34 Put	10,000	1.9275	1.1575	0.0000	0.0000	0	0.00		
				10,000					0.00	0.00	10,000.00	0.00
		Total	10,000					0.00	0.00	10,000.00	0.00	
Future												
	Dec 2015	DAUS	Future	0	15.2781	15.9518	0.0000	0.0000	101	1,528,130.00		
	Dec 2015	DAUS	Future	250	15.2885	15.9641	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	4,393	15.3521	16.0364	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	Future	1,176	15.3550	16.0397	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	106	15.4395	16.1329	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	392	15.4785	16.1763	0.0000	0.0000	0	0.00		
	Feb 2016	DAUS	Future	133	15.4869	16.1856	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	187	15.5064	16.2073	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	272	15.5175	16.2197	0.0000	0.0000	0	0.00		
	Mar 2016	DAUS	Future	50	15.5287	16.2321	0.0000	0.0000	0	0.00		
	Apr 2016	DAUS	Future	50	15.6193	16.3303	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	50	15.7013	16.4190	0.0000	0.0000	0	0.00		
	May 2016	DAUS	Future	230	15.7541	16.4760	0.0000	0.0000	0	0.00		
	Jun 2016	DAUS	Future	264	15.7805	16.5045	0.0000	0.0000	0	0.00		
	Sep 2016	DAUS	Future	259	16.0814	16.8355	0.0000	0.0000	0	0.00		
	Dec 2016	DAUS	Future	251	16.3808	17.1724	0.0000	0.0000	0	0.00		
				8,063					101.00	1,528,130.00	3,482,552.00	35,545,701,807.40
Option												
	Dec 2015	DAUS	14.41 Call	5,000	879.7527	1550.3968	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.42 Call	10,000	869.9322	1540.5376	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	10.80 Put	300	0.0113	0.0029	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	11.15 Put	250	0.0156	0.0138	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.15 Call	250	1150.9086	1818.1998	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	17.87 Call	300	1.4470	12.9250	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.89 Call	15,000	1409.1966	2078.9366	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	14.43 Call	15,000	887.6286	1545.5731	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.50 Put	100	5.4775	1.8855	0.0000	0.0000	0	0.00		
	Dec 2015	DAUS	13.92 Call	100	1404.3777	2073.2039	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	15.12 Call	5,000	447.8798	0.0000	0.0000	0.0000	10,000	0.00		
	Jan 2016	DAUS	14.10 Put	10,000	30.8924	11.3113	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.40 Put	10,000	64.0486	17.3037	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	14.80 Put	10,000	151.4829	48.0478	0.0000	0.0000	0	0.00		
	Jan 2016	DAUS	15.00 Call	20,000	581.4101	1122.8657	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>
Jan 2016	DAUS	11.80 Put	250	1.2410	0.2933	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	12.0857	7.3899	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1012.8169	1633.6393	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	478.6865	930.6139	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	18.3621	11.1088	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1203.9619	1853.0642	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	2.1477	0.4741	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	530.0696	952.5905	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1580.4654	2250.4083	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	105.9684	43.3522	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	825.7999	1360.7024	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	4.6532	1.5845	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	34.7780	15.7872	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	895.7559	1449.3271	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	491.9476	886.1896	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	60.3692	31.6368	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1075.8898	1668.6474	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1085.3889	1679.1689	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1078.1814	1670.6615	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1071.0014	1662.1745	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	38.7960	15.6267	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1123.3819	1720.2589	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	62.7516	30.5260	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	936.4137	1483.1651	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	8.6556	3.8530	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	54.2788	23.1515	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	809.9114	1309.8307	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	519.5812	898.0450	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	114.3310	60.4577	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	815.3655	1293.7784	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	11.4793	5.7333	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	71.7445	28.8969	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	744.7872	1188.8868	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	531.1208	884.5260	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	194.9054	112.0209	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	865.0425	1339.1905	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	13.8548	8.5817	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	84.9765	33.6504	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	695.4983	1093.1671	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	534.8459	862.8395	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	18.3019	11.3773	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	997.5410	1495.6392	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	14.60 Put	8,219	312.8939	192.9880	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	865.2505	1314.2692	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	550.5316	367.3429	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	643.1389	997.1102	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	16.0995	11.8136	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	91.6322	32.8840	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	661.2955	1019.6148	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	559.9674	871.9371	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	18.3657	13.8374	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	99.1558	34.2308	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	630.1593	948.8705	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	563.6330	852.1538	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	26.2838	20.3550	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1213.9948	1719.2945	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	20.3994	15.4095	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	98.8459	37.0836	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	600.4344	885.8603	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	557.4362	827.2888	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	10,000	96.1958	37.5276	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	623.5803	911.3817	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.80 Call	10,000	611.8894	895.6219	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	147.9569	65.1805	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	720.9756	1046.2230	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	511.4548	329.8576	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	482.4079	714.7290	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	21.7978	15.3170	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	94.0791	36.7221	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	592.2228	858.2407	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	566.1619	822.8194	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	22.2018	14.9368	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	89.5187	41.3129	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	585.9102	834.3858	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	574.3535	818.0739	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.9942	14.5490	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	79.1175	42.1645	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	585.1147	811.8872	0.0000	0.0000	0	0.00		
			<u>444,586</u>					<u>10,000.00</u>	<u>0.00</u>	<u>6,385,277.00</u>	<u>0.00</u>
		Total	452,649					10,101.00	1,528,130.00	9,867,829.00	35,545,701,807.40
Future											
Mar 2016	EUUS	Future	4,408	1.1023	1.1042	0.0000	0.0000	0	0.00		
			<u>4,408</u>					<u>0.00</u>	<u>0.00</u>	<u>219,714.00</u>	<u>2,497,717,382.00</u>

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Total			4,408					0.00	0.00	219,714.00	2,497,717,382.00
Future											
Mar 2016	ZAAD	Future	9,284	11.1775	11.6214	0.0000	0.0000	2,185	24,403,695.00		
Jun 2016	ZAAD	Future	250	11.3217	11.7780	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.4906	11.9651	0.0000	0.0000	0	0.00		
			<u>10,034</u>					<u>2,185.00</u>	<u>24,403,695.00</u>	<u>2,742,144.00</u>	<u>22,190,424,133.30</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	30.5480	18.5263	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	875.5527	1279.5270	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	293.6821	549.1889	0.0000	0.0000	0	0.00		
			<u>600</u>					<u>0.00</u>	<u>0.00</u>	<u>31,777.00</u>	<u>0.00</u>
Total			10,634					2,185.00	24,403,695.00	2,773,921.00	22,190,424,133.30
Future											
Mar 2016	ZACA	Future	2	11.3101	11.8510	0.0000	0.0000	0	0.00		
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>42,423.00</u>	<u>358,328,617.70</u>
Total			2					0.00	0.00	42,423.00	358,328,617.70
Future											
Mar 2016	ZACR	Future	158	2.3427	2.4521	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>56,887.00</u>	<u>1,234,459,165.00</u>
Total			158					0.00	0.00	56,887.00	1,234,459,165.00
Future											
Mar 2016	ZAEU	Future	68,908	17.1141	17.9195	17.1881	16.7608	72,821	1,253,358,660.20		
Jun 2016	ZAEU	Future	5,463	17.4559	18.2879	17.1690	17.1690	25	429,225.00		
Sep 2016	ZAEU	Future	6,030	17.8527	18.7228	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.2580	19.1645	0.0000	0.0000	0	0.00		
			<u>84,901</u>					<u>72,846.00</u>	<u>1,253,787,885.20</u>	<u>7,790,150.00</u>	<u>101,364,181,200.20</u>
Option											
Mar 2016	ZAEU	13.05 Put	18,000	5.9508	4.5648	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	6.8156	5.0771	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	12.9091	8.0669	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	16.0691	9.1838	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	31.7046	17.3083	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2259.0593	3045.7777	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	44.9593	26.2777	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	48.1786	28.4998	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1820.8734	2598.1170	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	76.7734	48.6170	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	15.95 Call	26,000	1342.9144	2066.9836	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1305.0661	2022.6766	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1195.0028	1893.0703	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1091.5818	1770.0414	0.0000	0.0000	18,523	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	747.9619	1320.7798	0.0000	0.0000	19,500	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	34.4118	18.3907	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1768.0218	2485.7619	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,922	668.8566	484.7327	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,922	604.5362	875.8256	0.0000	0.0000	0	0.00		
			<u>327,368</u>					<u>38,023.00</u>	<u>0.00</u>	<u>4,634,082.00</u>	<u>0.00</u>
	Total		412,269					110,869.00	1,253,787,885.20	12,424,232.00	101,364,181,200.20
Future											
Mar 2016	ZAFR	Future	6,452	15.8604	16.5946	15.6382	15.6382	1	15,638.20		
			<u>6,452</u>					<u>1.00</u>	<u>15,638.20</u>	<u>490,846.00</u>	<u>4,757,174,149.00</u>
	Total		6,452					1.00	15,638.20	490,846.00	4,757,174,149.00
Future											
Mar 2016	ZAGB	Future	33,574	23.5082	24.7013	23.6055	23.1727	32,629	764,493,383.10		
Jun 2016	ZAGB	Future	636	23.9169	25.1452	24.0435	23.9468	200	4,799,030.00		
Sep 2016	ZAGB	Future	225	24.3840	25.6628	0.0000	0.0000	0	0.00		
			<u>34,435</u>					<u>32,829.00</u>	<u>769,292,413.10</u>	<u>5,361,967.00</u>	<u>82,832,807,819.80</u>
Option											
Mar 2016	ZAGB	20.75 Put	21,300	94.7922	46.7038	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	723.7606	1342.1013	0.0000	0.0000	20,000	0.00		
			<u>32,300</u>					<u>20,000.00</u>	<u>0.00</u>	<u>1,560,550.00</u>	<u>0.00</u>
	Total		66,735					52,829.00	769,292,413.10	6,922,517.00	82,832,807,819.80
Future											
Mar 2016	ZAJY	Future	11,148	0.1288	0.1345	0.1265	0.1265	20	253,060.00		
Jun 2016	ZAJY	Future	4,588	0.1314	0.1373	0.0000	0.0000	0	0.00		
			<u>15,736</u>					<u>20.00</u>	<u>253,060.00</u>	<u>701,815.00</u>	<u>7,253,255,619.00</u>
	Total		15,736					20.00	253,060.00	701,815.00	7,253,255,619.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1495	0.1564	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12,853.00</u>	<u>167,326,730.00</u>
	Total		1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	1,175	15.5259	16.2290	15.5592	15.3553	33	51,178,690.00		

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Jun 2016	ZAUM	Future	151	15.7922	16.5171	15.8227	15.8127	12	18,980,240.00		
Sep 2016	ZAUM	Future	80	16.0937	16.8505	0.0000	0.0000	0	0.00		
			<u>1,406</u>					<u>45.00</u>	<u>70,158,930.00</u>	<u>113,362.00</u>	<u>120,485,024,310.00</u>
	Total		1,406					45.00	70,158,930.00	117,885.00	120,485,024,310.00
Future											
Mar 2016	ZAUS	Future	1,187,316	15.5259	16.2290	15.6111	15.2900	854,348	13,116,585,108.70		
Jun 2016	ZAUS	Future	53,915	15.7922	16.5171	15.8600	15.5700	3,927	61,985,032.00		
Sep 2016	ZAUS	Future	34,014	16.0937	16.8505	16.1564	15.8719	677	10,816,003.80		
Dec 2016	ZAUS	Future	6,028	16.3975	17.1846	16.3695	16.3695	21	343,759.50		
			<u>1,281,273</u>					<u>858,973.00</u>	<u>13,189,729,904.00</u>	<u>101,160,049.00</u>	<u>1,048,011,235,243.00</u>
Option											
Mar 2016	ZAUS	11.55 Put	42,370	5.5881	2.4859	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	5.8406	2.5868	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	6.9711	3.0326	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	7.1587	3.1057	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	7.6849	3.3096	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	7.9625	3.4164	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	8.3240	3.5549	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	9.1805	3.8801	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	10.4973	4.3729	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	2990.2036	3684.5184	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	18.0184	6.4371	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	2745.2744	3435.7602	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	23.2102	7.6471	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	27.7779	9.6736	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	2357.1942	3040.6890	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	33.6075	13.0662	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2070.5311	2749.0866	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2023.2335	2700.9014	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.63 Put	250	51.9897	25.0977	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	59.8141	30.6376	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	1826.4152	2500.1425	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	1660.4754	2330.5193	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	75.4426	42.1718	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	1608.3927	2274.5666	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	1523.9625	2182.0456	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	115.7085	61.5167	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	1433.4929	2081.4215	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1353.5765	1991.0946	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1208.2882	1822.8437	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1142.6355	1744.8502	0.0000	0.0000	0	0.00		

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Mar 2016	ZAUS	14.70 Call	2,000	1065.2801	1652.5116	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1031.2003	1611.9889	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	860.7270	1394.8396	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	1,643	423.5322	0.0000	0.0000	0.0000	1,643	0.00
Mar 2016	ZAUS	15.27 Call	38,000	732.9170	1222.8841	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	1,400	584.9273	1013.6416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	528.5419	930.2323	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	493.9428	877.8939	0.0000	0.0000	40,000	0.00
Mar 2016	ZAUS	16.00 Call	500	446.2345	804.1624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	920.3345	575.1624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.11 Call	500	414.2382	753.6328	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	319.2329	598.6079	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	271.1372	516.6109	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	18.2731	11.9771	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	37.5565	15.8696	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	43.2481	16.4219	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	58.3889	17.7311	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2380.8427	3051.2941	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	88.6427	34.1941	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	92.2339	36.3284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	217.3027	123.4569	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	286.0140	173.3446	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	403.7038	263.1972	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1296.4068	1872.4701	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1254.2076	1822.8357	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	766.7855	1177.8085	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	724.1236	1119.4759	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	635.4991	996.0038	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	537.3072	851.8476	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	509.5113	810.0408	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	338.0518	556.7861	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	324.9056	537.1949	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	57.7204	32.8715	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	354.9355	197.5907	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	709.8623	1022.8374	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	669.0569	965.5570	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	405.9456	588.8102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.9818	18.2627	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	96.2637	22.1910	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	555.8379	360.9786	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,870	644.9179	450.2152	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1735.0100	2303.7542	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.40 Put	2,912	1319.1467	0.0000	0.0000	0.0000	2,912	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	786.1144	1069.9153	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	697.3975	947.9402	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	675.9825	918.1813	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,188	662.3019	899.1182	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	616.8342	812.4111	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	612.1750	802.8954	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.80 Call	2,912	549.6696	0.0000	0.0000	0.0000	2,912	0.00	
			<u>974,732</u>					<u>47,467.00</u>	<u>0.00</u>	<u>21,387,743.00</u>
		Total	2,256,005					906,440.00	13,189,729,904.00	122,547,792.00
										1,048,011,235,243.00
Future										
Mar 2016	ZAZW	Future	1	1.3275	1.3958	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>
		Total	1					0.00	0.00	23,399.00
										167,046,491.00
		Grand Total	3,265,175					1,082,490.00	15,309,169,655.50	165,202,449
										1,465,232,442,321.80