



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	10.7991	10.8632	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77003.00	729621256.10
		Total	3					0.00	0.00	146003.00	729621256.10
Future											
Feb 2016	DAEU	Future	34	16.5173	16.7090	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.5521	16.7440	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101547.00	1273794126.90
Option											
Dec 2015	DAEU	15.30 Put	100	8.6093	4.7180	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	638.8603	805.7345	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1569.9671	1757.3772	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1502.7962	1688.4818	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	34.0217	21.4224	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	983.5443	1146.0314	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	105.9487	73.2754	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	730.6800	848.9548	0.0000	0.0000	0	0.00		
			2,600					0.00	0.00	287600.00	0.00
		Total	2,639					0.00	0.00	389147.00	1273794126.90
Future											
Jan 2016	DAGB	Future	15	22.5074	22.7405	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.6959	22.9309	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.7085	22.9436	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.7382	22.9733	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35491.00	539942215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	395.1575	327.4635	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	816.8538	843.8429	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	156081.00	0.00
	Total	24,812					0.00	0.00	191572.00	539942215.70

Future

Dec 2015	DAUS	Future	250	15.0456	15.1897	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	4,393	15.1009	15.2431	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.1038	15.2461	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.1886	15.3318	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.2277	15.3711	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.2361	15.3796	0.0000	0.0000	50	759,965.00		
Mar 2016	DAUS	Future	187	15.2559	15.3995	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.2672	15.4108	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.2785	15.4222	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.3668	15.5107	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.4467	15.5908	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.4981	15.6423	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5238	15.6681	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.8108	15.9567	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.0884	16.2392	0.0000	0.0000	0	0.00		
			8,063					50.00	759,965.00	3497651.00	35774927575.40

Option

Dec 2015	DAUS	10.80 Put	300	0.0000	0.0037	0.0000	0.0000	0	0.00
Dec 2015	DAUS	11.15 Put	250	0.0000	0.0005	0.0000	0.0000	0	0.00
Dec 2015	DAUS	14.15 Call	250	896.1853	1040.4508	0.0000	0.0000	0	0.00
Dec 2015	DAUS	17.87 Call	300	0.0323	0.0230	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.50 Put	100	1.6035	1.3862	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	1144.4101	1284.8199	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.97 Call	5,000	311.1436	400.6616	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	305.7268	394.3229	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	237.2394	311.9880	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	64.7526	50.7310	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	175.4570	136.0993	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	215.4630	169.0998	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	370.3684	459.0922	0.0000	0.0000	10,000	0.00
Jan 2016	DAUS	15.00 Put	10,000	260.6684	206.9922	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.5354	0.5651	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	8.5590	7.6708	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	777.9287	892.9087	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	309.5873	367.9684	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	17.7603	11.2685	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	963.5324	1086.0258	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	126.6321	95.1242	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>
Feb 2016	DAUS	11.60 Put	1,000	0.8470	0.7107	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	375.9624	422.4747	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1343.0661	1466.5067	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	130.6368	96.5394	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	636.5241	710.2656	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	2.9292	2.1206	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	34.8694	25.8149	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	707.8241	784.4397	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	362.0871	396.9557	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	77.4134	54.9202	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	872.8786	962.7931	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	884.3117	973.5764	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	877.8782	966.3914	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	871.4796	959.2356	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	44.0667	32.4097	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	933.8594	1018.6116	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	74.6746	57.0896	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	770.9206	836.6739	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	7.3775	4.9283	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	63.8396	47.9509	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	660.9455	713.9900	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	412.0742	439.5302	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	148.1478	111.7881	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	675.6744	721.2346	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	9.3584	6.9524	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	85.4268	63.7232	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	618.8198	655.3093	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	432.5717	454.2757	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	249.0670	197.0566	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	729.4263	771.2266	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	9.8827	8.4167	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	101.4751	77.8777	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	584.8540	611.4534	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	444.4017	461.7362	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	12.5853	11.7138	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	858.2627	901.8242	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	384.9492	316.7863	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	739.7212	773.9514	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	657.0975	563.9996	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	545.2345	564.6161	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.2862	9.8032	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	110.1049	87.7917	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	16.62 Call	250	561.8563	581.8214	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	471.9365	487.6656	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	13.3696	11.1978	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	125.9430	92.4830	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	537.9127	554.0680	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	475.5220	491.5918	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	34.4415	17.7620	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1072.4096	1113.6280	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	18.3119	13.0471	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	142.1031	96.4231	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	511.0384	526.3059	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	472.0389	486.0591	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	532.1087	547.6223	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	210.4120	153.3393	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	623.3244	640.5926	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	607.8413	523.3477	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	404.4224	416.4736	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	21.6277	15.2336	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	154.1873	98.4823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	504.7323	518.3376	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	480.9170	493.9227	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	22.5230	17.3213	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	156.5128	100.0206	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	500.7853	512.5658	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	490.1894	501.7609	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	22.9559	17.1394	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	156.2942	91.3314	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	506.0701	511.0880	0.0000	0.0000	0	0.00		
			<u>391,586</u>					<u>10,000.00</u>	<u>0.00</u>	<u>6547277.00</u>	<u>0.00</u>
Total			399,649					10,050.00	759,965.00	10044928.00	35774927575.40
Future											
Mar 2016	EUUS	Future	4,506	1.0852	1.0875	0.0000	0.0000	0	0.00		
			<u>4,506</u>					<u>0.00</u>	<u>0.00</u>	<u>219816.00</u>	<u>2498841348.00</u>
Total			4,506					0.00	0.00	219816.00	2498841348.00
Future											
Mar 2016	ZAAD	Future	12,638	10.8814	10.9457	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	250	11.0203	11.0831	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.1806	11.2420	0.0000	0.0000	0	0.00		
			<u>13,388</u>					<u>0.00</u>	<u>0.00</u>	<u>2745698.00</u>	<u>22229126837.30</u>
Option											

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Mar 2016	ZAAD	9.80 Put	200	43.8566	38.5077	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	642.4743	685.6396	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	188.7273	203.0568	0.0000	0.0000	0	0.00	
			600					0.00	0.00	31777.00
		Total	13,988					0.00	0.00	2777475.00
										22229126837.30
Future										
Mar 2016	ZACA	Future	2	10.9646	11.0862	0.0000	0.0000	0	0.00	
			2					0.00	0.00	42423.00
		Total	2					0.00	0.00	42423.00
										358328617.70
Future										
Mar 2016	ZACR	Future	158	2.3034	2.3212	0.0000	0.0000	0	0.00	
			158					0.00	0.00	56887.00
		Total	158					0.00	0.00	56887.00
										1234459165.00
Future										
Mar 2016	ZAEU	Future	68,622	16.5766	16.7683	16.8350	16.5722	373	6,195,292.00	
Jun 2016	ZAEU	Future	5,522	16.9045	17.0988	17.1282	17.1178	59	1,010,002.20	
Sep 2016	ZAEU	Future	6,030	17.2788	17.4760	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	17.6532	17.8575	0.0000	0.0000	0	0.00	
			84,674					432.00	7,205,294.20	7795213.00
										101449348078.90
Option										
Mar 2016	ZAEU	13.05 Put	18,000	6.8406	6.2940	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	7.9296	7.3487	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.85 Put	12,000	18.1349	15.4124	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.03 Put	17,534	22.8971	19.0508	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.60 Put	15,000	47.1047	37.0860	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Call	24,000	1744.7106	1920.8025	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.90 Put	33,200	68.1106	52.5025	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	14.96 Put	15,000	73.6201	56.2685	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Call	25,000	1347.3087	1501.4136	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.37 Put	25,000	140.7087	103.1136	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	15.95 Call	26,000	932.1697	1052.7235	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.00 Call	650	901.4259	1018.8807	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.15 Call	24,000	813.5445	921.6075	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	732.1467	830.8006	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	473.5393	535.1235	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	57.2660	53.0271	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	1355.6906	1488.6701	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	652.2318	561.1629	0.0000	0.0000	0	0.00	

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Dec 2016	ZAEU	16.90 Put	2,922	884.9876	766.3441	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	581.8788	602.5097	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,922	497.5986	504.6882	0.0000	0.0000	0	0.00		
			333,192					0.00	0.00	4634082.00	0.00
	Total		417,866					432.00	7,205,294.20	12429295.00	101449348078.90
Future											
Mar 2016	ZAFR	Future	6,452	15.4123	15.5564	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490846.00	4757174149.00
	Total		6,452					0.00	0.00	490846.00	4757174149.00
Future											
Mar 2016	ZAGB	Future	33,536	22.7678	23.0028	23.0800	22.9400	707	16,266,114.30		
Jun 2016	ZAGB	Future	656	23.1624	23.3985	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	225	23.6043	23.8427	0.0000	0.0000	0	0.00		
			34,417					707.00	16,266,114.30	5363978.00	82879036696.50
Option											
Mar 2016	ZAGB	20.75 Put	21,300	72.0642	48.6377	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	411.1603	449.0250	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1560550.00	0.00
	Total		66,717					707.00	16,266,114.30	6924528.00	82879036696.50
Future											
Mar 2016	ZAJY	Future	6,938	0.1259	0.1259	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1284	0.1284	0.0000	0.0000	0	0.00		
			11,526					0.00	0.00	706025.00	7305261749.00
	Total		11,526					0.00	0.00	706025.00	7305261749.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1467	0.1478	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12853.00	167326730.00
	Total		1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,279	15.2757	15.4193	15.4389	15.3544	6	9,254,890.00		
Jun 2016	ZAUM	Future	131	15.5352	15.6795	15.5990	15.5831	20	31,186,200.00		
Sep 2016	ZAUM	Future	80	15.8226	15.9685	0.0000	0.0000	0	0.00		
			1,490					26.00	40,441,090.00	114244.00	121833651470.00
	Total		1,490					26.00	40,441,090.00	118767.00	121833651470.00

<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>		
Mar 2016	ZAUS	Future	1,013,873	15.2757	15.4193	15.4755	15.2500	79,094	1,215,903,386.60		
Jun 2016	ZAUS	Future	44,594	15.5352	15.6795	15.7318	15.5829	10,109	158,193,757.30		
Sep 2016	ZAUS	Future	33,414	15.8226	15.9685	0.0000	0.0000	100	1,589,200.00		
Dec 2016	ZAUS	Future	6,418	16.1039	16.2549	0.0000	0.0000	0	0.00		
			<u>1,098,299</u>					<u>89,303.00</u>	<u>1,375,686,343.90</u>	<u>101577225.00</u>	<u>1054396462613.10</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	4.6049	2.9348	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	4.8290	3.1072	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	5.8426	3.9039	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	6.0125	4.0398	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	6.4908	4.4258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	6.7446	4.6326	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	7.0764	4.9046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	7.8676	5.5612	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	9.1423	6.6024	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2739.6674	2879.3315	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	18.3363	13.2534	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2495.6642	2633.7600	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	24.6471	17.9494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	30.3468	22.2260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2110.5085	2244.8949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	37.7714	27.8425	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1827.8382	1958.1286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1781.4088	1910.8811	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.63 Put	250	61.8956	46.3683	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	72.3717	54.5241	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1589.3927	1714.5614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1436.5552	1552.9258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	102.5583	74.9756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1387.0953	1501.3162	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1306.4430	1416.8937	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	152.4347	115.2999	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1220.4381	1326.4923	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	166.6279	127.0044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1144.8525	1246.7083	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1008.4644	1101.9044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	232.7644	182.6044	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	948.4140	1036.6106	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	880.0223	961.0587	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,000	304.3223	241.7587	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	850.1648	928.5728	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	431.7693	354.0891	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.00 Put	10,000	436.6156	358.4289	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	441.4945	362.7966	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.03 Call	250	697.0384	760.9243	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	456.3062	376.0843	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	5,000	518.1873	431.9927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	615.4365	670.8964	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	584.2345	636.3563	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	483.4653	523.0858	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	476.4677	515.3522	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	473.0070	511.5257	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	469.5677	507.7259	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	462.7642	500.2086	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	459.3999	496.4880	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	411.6899	443.7514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	382.6405	411.6416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	1067.1855	948.4156	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	296.3672	316.5357	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	267.7589	285.4484	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	238.6092	253.8453	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	199.6982	211.7935	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	12.2131	11.7327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	38.8523	32.6034	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	46.0863	38.1327	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	65.8026	53.1093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2141.4941	2263.3068	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	106.2941	83.8068	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	111.1469	87.4990	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	275.0624	219.2907	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	353.8232	289.1072	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	489.5546	409.0170	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1131.5464	1192.4026	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1094.9126	1153.2968	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	651.3956	679.6730	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	613.2273	639.1757	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	534.9830	555.9552	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	448.5137	465.1077	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	424.0876	439.5284	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	270.9812	281.7636	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	259.6561	270.0659	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	104.9649	59.2231	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	435.9435	364.5942	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	611.7268	629.4073	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	17.70 Call	10,000	572.7472	589.6543	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	19.55 Call	17,500	342.5945	349.3793	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	17.5757	15.9604	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	147.3479	105.5757	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.98 Put	1,700	657.3573	569.9713	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	665.7754	577.9075	0.0000	0.0000	17,000	0.00	
Dec 2016	ZAUS	15.20 Put	6,870	763.1790	663.1566	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1571.0609	1617.1617	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	689.2795	700.2383	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	623.3770	0.0000	0.0000	0.0000	17,000	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	612.0219	620.1608	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	609.9524	617.4293	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	594.9383	597.5176	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,188	585.4075	587.9935	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	542.9305	545.8524	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	538.3624	541.3416	0.0000	0.0000	0	0.00	
			<u>1,139,767</u>					<u>34,000.00</u>	<u>0.00</u>	<u>21565603.00</u>
		Total	2,238,066					123,303.00	1,375,686,343.90	123142828.00
										1054396462613.10
Future										
Mar 2016	ZAZW	Future	1	1.3006	1.3116	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>
		Total	1					0.00	0.00	23399.00
										167046491.00
										167046491.00
		Grand Total	3,189,141					134,518.00	1440358807.40	165,480,417
										1,473,418,950,593.10