



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2016	DAAD	Future	3	11.0166	10.8301	0.0000	0.0000	0	0.00
			3					0.00	0.00
		Total	3					0.00	0.00
									729621256.10
									146003.00
									729621256.10
Future									
Feb 2016	DAEU	Future	34	16.8437	16.6119	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	16.8842	16.6467	0.0000	0.0000	0	0.00
			39					0.00	0.00
									101547.00
									1273794126.90
Option									
Dec 2015	DAEU	15.30 Put	100	0.7534	2.7299	0.0000	0.0000	0	0.00
Dec 2015	DAEU	15.70 Call	100	944.2712	710.0294	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.85 Call	1,000	1896.8867	1658.0243	0.0000	0.0000	0	0.00
Jan 2016	DAEU	14.92 Call	1,000	1827.7121	1590.0924	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.15 Put	100	13.1014	24.8400	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	1272.5583	1056.2809	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	51.1329	84.3926	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	935.5327	780.2342	0.0000	0.0000	0	0.00
			2,600					0.00	0.00
		Total	2,639					0.00	0.00
									287600.00
									389147.00
									1273794126.90
Future									
Jan 2016	DAGB	Future	15	22.5734	22.5120	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	163	22.7562	22.7050	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	22.7709	22.7176	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	50	22.8052	22.7470	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	376.8914	386.5196	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	818.9721	812.1469	0.0000	0.0000	0	0.00

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		24,528					0.00	0.00	156081.00	0.00
	Total	24,812					0.00	0.00	191572.00	539942215.70

Future

Jan 2016	DAUS	Future	4,393	15.2067	15.0909	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.2101	15.0938	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.2606	15.1399	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.2937	15.1798	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.3286	15.2197	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.3385	15.2281	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.3616	15.2477	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.3748	15.2589	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.3880	15.2701	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.4815	15.3584	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.5628	15.4384	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.6150	15.4899	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6411	15.5156	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9162	15.8025	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2149	16.0807	0.0000	0.0000	0	0.00		
			8,025					0.00	0.00	3498363.00	35785650879.40

Option

Dec 2015	DAUS	13.50 Put	100	0.3190	0.7272	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	1253.0304	1133.5841	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.97 Call	5,000	333.3132	281.9934	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	326.9472	276.4915	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	245.5988	207.6007	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	39.0379	60.2363	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	118.6798	167.2348	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	150.8962	206.5417	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	405.4089	350.8295	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	188.5089	251.2295	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.3088	0.3943	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	5.5429	7.7827	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	853.3590	762.0309	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	330.2828	291.2089	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	9.0472	16.1603	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1048.4259	948.9049	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	88.1280	119.7832	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.6054	0.6752	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	393.9414	354.4788	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1425.2363	1327.1071	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	97.8066	119.5028	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	14.91 Call	100	676.2677	613.2421	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	2.1602	2.1801	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	26.2719	29.8006	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	749.7816	684.6532	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	373.5408	340.5552	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	56.4825	68.9214	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	927.6843	850.6907	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	939.9122	861.9146	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	933.0349	855.4194	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	926.1922	848.9602	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	34.1836	37.3147	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	994.2895	911.1136	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	59.8505	66.1998	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	820.7045	746.3454	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	5.3255	4.8854	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	51.2950	55.6220	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	701.0724	636.5629	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	431.0291	390.8601	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	119.8967	136.9150	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	711.8421	652.1045	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	7.6949	7.0071	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	69.0679	76.4050	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	648.1569	595.3435	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	448.2684	412.2470	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	209.7144	235.3198	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	764.5659	705.3388	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	262.5451	8.5802	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	694.5439	93.7307	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1410.4821	563.0687	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1197.8566	425.5867	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	12.9891	11.7445	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	897.3362	833.7889	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	334.9889	369.3439	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	770.3912	716.2853	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	586.6617	640.4261	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	562.0271	525.6028	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	11.3377	10.0762	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	95.8036	106.7742	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	579.4684	542.3054	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	484.7586	454.4923	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	13.5196	11.5862	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	102.4952	115.2607	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	552.9824	521.3196	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	490.0540	460.4887	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	22.8316	24.2622	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1112.9350	1047.7355	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	15.9874	14.7800	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	109.0757	123.1987	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	525.6476	497.7897	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	485.3476	459.8549	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	547.2567	519.3304	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	170.8862	190.2588	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	640.8412	608.4409	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	556.8485	588.2441	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	415.4109	396.1205	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	19.7394	18.3278	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	120.7871	133.4767	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	518.1827	494.0342	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	493.6601	470.9147	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	22.3512	19.5051	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	125.9970	135.5936	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	515.6284	489.8912	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	504.6936	479.5897	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	22.9410	20.5028	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	122.8139	134.8460	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	517.2574	494.6099	0.0000	0.0000	0	0.00		
			<u>390,486</u>					<u>0.00</u>	<u>0.00</u>	<u>6547277.00</u>	<u>0.00</u>
Total			398,511					0.00	0.00	10045640.00	35785650879.40
Future											
Mar 2016	EUUS	Future	4,406	1.0993	1.0920	1.0961	1.0961	100	1,096,100.00		
			<u>4,406</u>					<u>100.00</u>	<u>1,096,100.00</u>	<u>219916.00</u>	<u>2499937448.00</u>
Total			4,406					100.00	1,096,100.00	219916.00	2499937448.00
Future											
Mar 2016	ZAAD	Future	13,588	11.1014	10.9141	11.0786	11.0786	225	2,578,102.50		
Jun 2016	ZAAD	Future	2,608	11.2482	11.0543	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.4010	11.2150	0.0000	0.0000	0	0.00		
			<u>16,696</u>					<u>225.00</u>	<u>2,578,102.50</u>	<u>2749281.00</u>	<u>22268701927.60</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	27.9839	36.2435	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	802.6307	655.7696	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	245.4671	185.4130	0.0000	0.0000	0	0.00		

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			600					0.00	0.00	31777.00	0.00	
		Total	17,296					225.00	2,578,102.50	2781058.00	22268701927.60	
Future												
	Mar 2016	ZACA	Future	2	11.0348	10.9408	0.0000	0.0000	0	0.00		
				2					0.00	0.00	42423.00	358328617.70
		Total	2					0.00	0.00	42423.00	358328617.70	
Future												
	Mar 2016	ZACR	Future	158	2.3230	2.3044	0.0000	0.0000	0	0.00		
				158					0.00	0.00	56887.00	1234459165.00
		Total	158					0.00	0.00	56887.00	1234459165.00	
Future												
	Mar 2016	ZAEU	Future	69,642	16.9125	16.6711	16.9250	16.7500	52	877,306.00		
	Jun 2016	ZAEU	Future	5,522	17.2550	17.0019	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	6,030	17.6204	17.3787	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	18.0260	17.7552	0.0000	0.0000	0	0.00		
				85,694					52.00	877,306.00	7796930.00	101478121900.40
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	5.3399	6.2551	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	6.3220	7.3679	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	13.1146	16.0379	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	16.0490	19.9209	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	30.4197	39.3541	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2055.1137	1827.2113	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	42.6137	56.1113	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	45.5880	60.2165	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	1622.6600	1417.6372	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	80.1600	116.5372	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1154.3715	984.3633	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1117.5845	951.9407	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1013.0775	859.0239	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	915.8716	772.6764	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	591.8812	495.9371	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Put	0	579.3812	724.8371	0.0000	0.0000	39	0.00		
	Mar 2016	ZAEU	21.90 Call	0	10.9045	8.3483	0.0000	0.0000	39	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	38.7856	49.6236	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1596.3173	1416.0405	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	522.4206	612.9091	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	722.3611	831.8596	0.0000	0.0000	78	0.00		

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Dec 2016	ZAEU	20.80 Call	2,912	636.1687	597.4891	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	508.7276	506.0452	0.0000	0.0000	78	0.00	
			333,270					234.00	0.00	4634394.00
		Total	418,964					286.00	877,306.00	12431324.00
										101478121900.40
Future										
Mar 2016	ZAFR	Future	6,452	15.6312	15.4363	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490846.00
		Total	6,452					0.00	0.00	490846.00
										4757174149.00
Future										
Mar 2016	ZAGB	Future	33,566	22.8396	22.7764	22.9750	22.8508	53	1,213,231.30	
Jun 2016	ZAGB	Future	848	23.2464	23.1735	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	Future	225	23.6693	23.6168	0.0000	0.0000	0	0.00	
			34,639					53.00	1,213,231.30	5364418.00
		Total								82889158587.00
Option										
Mar 2016	ZAGB	20.75 Put	21,300	60.7917	64.8800	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,000	401.6438	393.1876	0.0000	0.0000	0	0.00	
			32,300					0.00	0.00	1560550.00
		Total	66,939					53.00	1,213,231.30	6924968.00
										82889158587.00
Future										
Mar 2016	ZAJY	Future	6,938	0.1275	0.1263	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1301	0.1288	0.0000	0.0000	0	0.00	
			11,526					0.00	0.00	706025.00
		Total	11,526					0.00	0.00	706025.00
										7305261749.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1482	0.1465	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12853.00
		Total	1,266					0.00	0.00	12853.00
										167326730.00
Future										
Mar 2016	ZAUM	Future	1,279	15.3847	15.2673	0.0000	0.0000	10	15,327,500.00	
Jun 2016	ZAUM	Future	151	15.6527	15.5271	0.0000	0.0000	0	0.00	
Sep 2016	ZAUM	Future	80	15.9274	15.8143	0.0000	0.0000	0	0.00	
			1,510					10.00	15,327,500.00	114316.00
		Total	1,510					10.00	15,327,500.00	118839.00
										121944107200.00
Future										
Mar 2016	ZAUS	Future	1,006,825	15.3847	15.2673	15.4305	15.3046	9,870	151,846,622.10	

<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>
Jun 2016	ZAUS	Future	47,232	15.6527	15.5271	15.6648	15.5793	2,907	45,371,950.10
Sep 2016	ZAUS	Future	33,424	15.9274	15.8143	15.9298	15.9298	10	159,298.00
Dec 2016	ZAUS	Future	6,418	16.2319	16.0963	0.0000	0.0000	0	0.00
			<u>1,093,899</u>					<u>12,787.00</u>	<u>197,377,870.20</u>
									<u>101612196.00</u>
									<u>1054934382487.80</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	3.1415	2.8709	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	3.3210	3.0422	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	4.1473	3.8364	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	4.2880	3.9723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	4.6867	4.3590	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	4.9000	4.5664	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	5.1805	4.8399	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	5.8559	5.5014	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	6.9241	6.7403	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2845.2240	2728.0390	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	13.9164	14.4689	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2599.8870	2483.1790	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	18.8619	19.9864	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	23.3661	25.0686	0.0000	0.0000	230	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2211.6139	2096.3987	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	29.2807	31.7976	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1925.5462	1812.3773	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1878.4415	1765.7199	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	57.3546	64.2076	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1682.8285	1572.7416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1522.0435	1418.2478	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	78.7514	92.5574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1470.7855	1368.2320	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1386.9970	1286.6592	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	120.6914	140.1537	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1297.3568	1199.6681	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	132.8362	153.8249	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1218.3207	1123.2255	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1075.0808	985.3686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	190.3808	218.0686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1010.5858	925.9923	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	936.1095	856.8819	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	251.4095	289.5819	0.0000	0.0000	1,800	0.00
Mar 2016	ZAUS	14.75 Call	29,370	904.1585	826.7332	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	366.9309	415.6654	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	371.3816	420.4812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	375.8604	425.3249	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.04 Put	3,000	389.4874	440.0483	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	5,000	446.7531	501.6690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	651.5107	590.4611	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	617.7584	559.5503	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	506.9875	459.9579	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	499.4124	453.0384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	495.6661	449.6148	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	491.9432	446.2162	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	484.5819	439.4932	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	480.9373	436.1685	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	429.3208	389.1556	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	397.9177	360.6298	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	970.2922	1054.4361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	304.9679	276.7147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	274.4823	249.1749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	243.5158	221.2448	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	202.3630	184.1845	0.0000	0.0000	230	0.00
Jun 2016	ZAUS	12.16 Put	330	13.1122	11.6632	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	35.7295	36.8877	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	41.7705	43.6384	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	58.0848	62.0360	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2244.0272	2127.0076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	91.3272	99.9076	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	95.3097	104.4571	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	234.9939	261.3171	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	306.7919	338.8750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	429.1749	473.5088	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1186.2095	1107.2956	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1147.4681	1070.6024	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	676.3371	629.7412	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	635.8029	592.1973	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	552.3726	515.4608	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	461.0304	431.0704	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	435.2729	407.3142	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	276.4519	258.7937	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	264.6714	247.8762	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	76.8822	85.8675	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	394.6981	416.2428	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	629.8499	598.6403	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	589.9068	560.6326	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	346.8229	338.7313	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	20.0391	16.1211	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	13.50 Put	150	122.3735	134.8890	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.98 Put	1,700	609.5237	639.2251	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	617.5807	647.6589	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	703.9055	745.1344	0.0000	0.0000	230	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1635.6453	1545.6458	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	711.9902	673.3740	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	642.7197	608.8245	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	629.8143	597.7563	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	627.0013	595.7563	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	606.5052	581.2748	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	596.4368	572.0900	0.0000	0.0000	230	0.00	
Dec 2016	ZAUS	19.75 Call	150	551.6466	531.2501	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	546.8315	526.8685	0.0000	0.0000	0	0.00	
			<u>1,139,797</u>					<u>2,720.00</u>	<u>0.00</u>	<u>21569673.00</u>
		Total	2,233,696					15,507.00	197,377,870.20	123181869.00
										1054934382487.80
Future										
Mar 2016	ZAZW	Future	1	1.3118	1.3015	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	167046491.00
		Grand Total	3,188,181					16,181.00	218470110.00	165,526,394
										1,474,157,616,404.10