



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.0164	11.0166	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	16.8256	16.8437	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.8610	16.8842	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101547.00	1273794126.90
Option											
Dec 2015	DAEU	15.30 Put	100	0.4712	0.7534	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	916.9019	944.2712	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1866.2936	1896.8867	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1797.0104	1827.7121	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	10.4727	13.1014	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1239.6940	1272.5583	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	52.1837	51.1329	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	917.2042	935.5327	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	22.7238	22.5734	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.9157	22.7562	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9281	22.7709	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.9581	22.8052	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	425.8711	376.8914	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	975.5920	818.9721	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>		
		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	15.2702	15.2067	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.2732	15.2101	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.3201	15.2606	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.3594	15.2937	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.3988	15.3286	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.4072	15.3385	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.4273	15.3616	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.4388	15.3748	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.4502	15.3880	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.5401	15.4815	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.6219	15.5628	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.6746	15.6150	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7009	15.6411	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9952	15.9162	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2830	16.2149	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	0.0998	0.3190	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	1311.4349	1253.0304	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.97 Call	5,000	366.9266	333.3132	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	359.9490	326.9472	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	270.1654	245.5988	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	30.6270	39.0379	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	94.2255	118.6798	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	122.5820	150.8962	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	435.3248	405.4089	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	156.3248	188.5089	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.1742	0.3088	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	3.9739	5.5429	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	894.7537	853.3590	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	345.5749	330.2828	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	6.7276	9.0472	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1096.8652	1048.4259	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	69.5687	88.1280	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.4136	0.6054	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	413.6002	393.9414	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1483.9236	1425.2363	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	80.0301	97.8066	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	14.91 Call	100	710.5092	676.2677	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	1.5404	2.1602	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	20.7422	26.2719	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	786.1710	749.7816	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	391.6401	373.5408	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	44.5902	56.4825	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	969.7088	927.6843	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	981.2017	939.9122	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	973.8726	933.0349	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	966.5711	926.1922	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	28.6937	34.1836	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1030.1518	994.2895	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	51.5523	59.8505	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	847.1894	820.7045	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	4.5373	5.3255	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	44.1551	51.2950	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	723.4962	701.0724	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	444.6096	431.0291	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	106.3268	119.8967	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	734.6892	711.8421	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	6.7426	7.6949	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	60.6573	69.0679	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	668.6577	648.1569	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	463.2325	448.2684	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	190.7193	209.7144	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	788.5555	764.5659	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.4099	262.5451	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	75.9696	694.5439	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	627.1132	1410.4821	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	473.0269	1197.8566	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	11.5127	12.9891	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	924.2023	897.3362	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	312.2309	334.9889	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	794.2818	770.3912	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	556.6552	586.6617	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	580.6509	562.0271	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.1183	11.3377	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	84.7437	95.8036	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	598.5405	579.4684	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	501.0004	484.7586	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	11.9216	13.5196	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	89.2566	102.4952	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	571.6568	552.9824	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	507.2704	490.0540	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	17.8882	22.8316	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1147.0518	1112.9350	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	14.1283	15.9874	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	94.0614	109.0757	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	543.9608	525.6476	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	501.7346	485.3476	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	564.9671	547.2567	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	151.4372	170.8862	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	661.7378	640.8412	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	525.9043	556.8485	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	426.8577	415.4109	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	18.0736	19.7394	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	106.9559	120.7871	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	533.3022	518.1827	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	507.5378	493.6601	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.3144	22.3512	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	109.5684	125.9970	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	527.0960	515.6284	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	515.6758	504.6936	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	19.7150	22.9410	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	108.0326	122.8139	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	524.0404	517.2574	0.0000	0.0000	0	0.00		
			<u>390,486</u>					0.00	0.00	6547277.00	0.00
Total			398,511					0.00	0.00	10045640.00	35785650879.40
Future											
Mar 2016	EUUS	Future	4,406	1.0931	1.0993	0.0000	0.0000	0	0.00		
			<u>4,406</u>					0.00	0.00	219916.00	2499937448.00
Total			4,406					0.00	0.00	219916.00	2499937448.00
Future											
Mar 2016	ZAAD	Future	13,588	11.1036	11.1014	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,608	11.2471	11.2482	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.4130	11.4010	0.0000	0.0000	0	0.00		
			<u>16,696</u>					0.00	0.00	2749281.00	22268701927.60
Option											
Mar 2016	ZAAD	9.80 Put	200	26.9377	27.9839	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	802.7077	802.6307	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	246.5738	245.4671	0.0000	0.0000	0	0.00		

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			600					0.00	0.00	31777.00	0.00
		Total	17,296					0.00	0.00	2781058.00	22268701927.60
Future											
	Mar 2016 ZACA	Future	2	11.1166	11.0348	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	2.3329	2.3230	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	69,636	16.8860	16.9125	16.9175	16.8799	21	354,878.50		
	Jun 2016 ZAEU	Future	5,522	17.2234	17.2550	0.0000	0.0000	0	0.00		
	Sep 2016 ZAEU	Future	6,030	17.6089	17.6204	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	Future	4,500	18.0001	18.0260	0.0000	0.0000	0	0.00		
			85,688					21.00	354,878.50	7796951.00	101478476778.90
Option											
	Mar 2016 ZAEU	13.05 Put	18,000	4.6392	5.3399	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	13.20 Put	18,000	5.4548	6.3220	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	13.85 Put	12,000	11.6722	13.1146	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.03 Put	17,534	14.5848	16.0490	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.60 Put	15,000	29.3265	30.4197	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.90 Call	24,000	2028.1820	2055.1137	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.90 Put	33,200	42.1820	42.6137	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.96 Put	15,000	45.3473	45.5880	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.37 Call	25,000	1597.2482	1622.6600	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.37 Put	25,000	81.2482	80.1600	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.95 Call	26,000	1130.8174	1154.3715	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.00 Call	650	1094.2480	1117.5845	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.15 Call	24,000	990.9498	1013.0775	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.30 Call	36,640	895.3527	915.8716	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.90 Call	19,500	578.7450	591.8812	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	14.20 Put	6,000	36.1588	38.7856	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	15.96 Call	6,000	1574.3502	1596.3173	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.40 Put	2,912	537.0862	522.4206	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	742.0462	722.3611	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	20.80 Call	2,912	644.0248	636.1687	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	519.4595	508.7276	0.0000	0.0000	0	0.00		

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			333,270					0.00	0.00	4634394.00	0.00
		Total	418,958					21.00	354,878.50	12431345.00	101478476778.90
Future											
	Mar 2016 ZAFR	Future	6,452	15.6346	15.6312	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	33,566	22.9880	22.8396	23.0500	22.9000	53	1,215,415.00		
	Jun 2016 ZAGB	Future	848	23.3913	23.2464	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	Future	225	23.8446	23.6693	0.0000	0.0000	0	0.00		
			34,639					53.00	1,215,415.00	5364471.00	82890374002.00
Option											
	Mar 2016 ZAGB	20.75 Put	21,300	116.7844	60.7917	0.0000	0.0000	0	0.00		
	Mar 2016 ZAGB	23.95 Call	11,000	571.3669	401.6438	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1560550.00	0.00
		Total	66,939					53.00	1,215,415.00	6925021.00	82890374002.00
Future											
	Mar 2016 ZAJY	Future	6,938	0.1280	0.1275	0.0000	0.0000	0	0.00		
	Jun 2016 ZAJY	Future	4,588	0.1305	0.1301	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	0.1486	0.1482	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	15.4474	15.3847	15.4737	15.4430	10	15,458,350.00		
	Jun 2016 ZAUM	Future	151	15.7126	15.6527	15.7133	15.7133	5	7,856,650.00		
	Sep 2016 ZAUM	Future	80	16.0073	15.9274	0.0000	0.0000	0	0.00		
			1,510					15.00	23,315,000.00	114331.00	121967422200.00
		Total	1,510					15.00	23,315,000.00	118854.00	121967422200.00
Future											
	Mar 2016 ZAUS	Future	1,007,323	15.4474	15.3847	15.5045	15.3700	24,744	381,992,416.00		
	Jun 2016 ZAUS	Future	47,632	15.7126	15.6527	15.7100	15.6781	1,410	22,135,540.00		
	Sep 2016 ZAUS	Future	33,424	16.0073	15.9274	15.9927	15.9927	275	4,397,992.50		

<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>	
Dec 2016	ZAUS	Future	6,418	16.2992	16.2319	0.0000	0.0000	0	0.00	
			<u>1,094,797</u>					<u>26,429.00</u>	<u>408,525,948.50</u>	<u>101638625.00</u>
										<u>1055342908436.30</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	2.4547	3.1415	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	2.6056	3.3210	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	3.3072	4.1473	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	3.4275	4.2880	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	3.7701	4.6867	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	3.9540	4.9000	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	4.1966	5.1805	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	4.7842	5.8559	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	5.7214	6.9241	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	2906.0201	2845.2240	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	11.4475	13.9164	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	2659.9105	2599.8870	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	15.5947	18.8619	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	19.3948	23.3661	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	2269.8005	2211.6139	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	24.4109	29.2807	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	1981.6948	1925.5462	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	1934.1826	1878.4415	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	48.5410	57.3546	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	1736.6136	1682.8285	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	1571.7662	1522.0435	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	65.6105	78.7514	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	1519.5104	1470.7855	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	1433.9788	1386.9970	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	103.1452	120.6914	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	1342.3223	1297.3568	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	114.1564	132.8362	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	1261.3771	1218.3207	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1114.3572	1075.0808	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	166.9572	190.3808	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1048.0250	1010.5858	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Call	2,000	970.0037	936.1095	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Put	1,300	222.6037	251.4095	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	29,370	937.0145	904.1585	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.99 Put	25,000	332.4113	366.9309	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.00 Put	10,000	336.6741	371.3816	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.01 Put	15,000	340.9686	375.8604	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.04 Put	3,000	354.0473	389.4874	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.16 Put	2,500	409.1837	446.7531	0.0000	0.0000	2,500	0.00	

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Mar 2016	ZAUS	15.20 Call	500	675.9574	651.5107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	641.0471	617.7584	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	525.4546	506.9875	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	517.5909	499.4124	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	513.7020	495.6661	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	509.8404	491.9432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	502.1961	484.5819	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	498.4161	480.9373	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	444.8499	429.3208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	412.2754	397.9177	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	920.3613	970.2922	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	315.8205	304.9679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	283.9635	274.4823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	251.6153	243.5158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	208.6630	202.3630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.6145	13.1122	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	30.4652	35.7295	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	35.8585	41.7705	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	50.5655	58.0848	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2293.5851	2244.0272	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	80.9851	91.3272	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	84.6568	95.3097	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	215.9427	234.9939	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	285.2075	306.7919	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	404.2564	429.1749	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1218.7731	1186.2095	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1179.3002	1147.4681	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	698.2048	676.3371	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	656.6525	635.8029	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	570.8186	552.3726	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	476.8533	461.0304	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	450.3435	435.2729	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	286.6772	276.4519	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	274.4596	264.6714	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	65.5248	76.8822	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	366.0955	394.6981	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	650.3566	629.8499	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	609.2119	589.9068	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	353.4205	346.8229	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	16.5445	20.0391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	102.5138	122.3735	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	580.0269	609.5237	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.00 Put	27,000	588.0922	617.5807	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	672.2483	703.9055	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1669.7566	1635.6453	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	724.0953	711.9902	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	652.0807	642.7197	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	638.6556	629.8143	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	635.7284	627.0013	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	614.4112	606.5052	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	602.3214	596.4368	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	555.2094	551.6466	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	550.1347	546.8315	0.0000	0.0000	0	0.00	
			<u>1,137,297</u>					<u>2,500.00</u>	<u>0.00</u>	<u>21572173.00</u>
		Total	2,232,094					28,929.00	408,525,948.50	123210798.00
										1055342908436.30
Future										
Mar 2016	ZAZW	Future	1	1.3182	1.3118	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
		Grand Total	3,186,573					29,018.00	433411242.00	165,555,412
										1,474,591,027,646.10