



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.1024	11.0164	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	16.9025	16.8256	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.9381	16.8610	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101547.00	1273794126.90
Option											
Dec 2015	DAEU	15.30 Put	100	1.4301	0.4712	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	999.2257	916.9019	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	1942.9222	1866.2936	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1873.5764	1797.0104	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	10.3576	10.4727	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1313.3501	1239.6940	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	43.8190	52.1837	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	972.2028	917.2042	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	22.7382	22.7238	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.9293	22.9157	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.9418	22.9281	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.9716	22.9581	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	428.0196	425.8711	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	980.2461	975.5920	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	15.2687	15.2702	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.2717	15.2732	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.3185	15.3201	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.3578	15.3594	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.3970	15.3988	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.4054	15.4072	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.4254	15.4273	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.4369	15.4388	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.4483	15.4502	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.5381	15.5401	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.6200	15.6219	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.6727	15.6746	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6990	15.7009	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9935	15.9952	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2806	16.2830	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	0.2845	0.0998	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	1313.4870	1311.4349	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.97 Call	5,000	359.7238	366.9266	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	352.5479	359.9490	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	260.0215	270.1654	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	30.4452	30.6270	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	91.4528	94.2255	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	118.9041	122.5820	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	429.2017	435.3248	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	151.7017	156.3248	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.1917	0.1742	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	4.1367	3.9739	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	891.7055	894.7537	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	338.1070	345.5749	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	6.9281	6.7276	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1094.8158	1096.8652	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	68.2029	69.5687	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.4096	0.4136	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	408.1768	413.6002	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1481.9976	1483.9236	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	79.3460	80.0301	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	14.91 Call	100	706.7653	710.5092	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	1.5262	1.5404	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	20.5607	20.7422	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	782.7805	786.1710	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	386.9991	391.6401	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	43.9260	44.5902	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	966.5380	969.7088	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	977.9029	981.2017	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	970.5634	973.8726	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	963.2557	966.5711	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	28.1282	28.6937	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1025.7958	1030.1518	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	49.8839	51.5523	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	841.9763	847.1894	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	4.4744	4.5373	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	43.0706	44.1551	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	718.1418	723.4962	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	438.5088	444.6096	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	103.9446	106.3268	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	729.8986	734.6892	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	6.6312	6.7426	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	59.7375	60.6573	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	663.7449	668.6577	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	457.0659	463.2325	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	188.5103	190.7193	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	784.2074	788.5555	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	8.3509	8.4099	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	75.4399	75.9696	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	621.5310	627.1132	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	465.9986	473.0269	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	11.6139	11.5127	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	920.5708	924.2023	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	310.8530	312.2309	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	789.9742	794.2818	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	555.8855	556.6552	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	573.6126	580.6509	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	10.1213	10.1183	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	84.5182	84.7437	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	591.5428	598.5405	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	492.8093	501.0004	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	12.0158	11.9216	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	89.2010	89.2566	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	562.0671	571.6568	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	496.8144	507.2704	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	18.5086	17.8882	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1142.6385	1147.0518	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	14.2304	14.1283	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	93.5283	94.0614	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	531.7115	543.9608	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	489.1107	501.7346	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	553.0694	564.9671	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	150.0095	151.4372	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	651.0226	661.7378	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	524.6537	525.9043	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	413.0432	426.8577	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	18.3257	18.0736	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	105.2327	106.9559	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	519.2625	533.3022	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	493.2115	507.5378	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.6947	19.3144	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	107.3652	109.5684	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	511.3338	527.0960	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	499.7814	515.6758	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	20.4104	19.7150	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	105.5464	108.0326	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	506.5000	524.0404	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	1.0983	1.0931	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	11.1900	11.1036	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,608	11.3346	11.2471	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.5019	11.4130	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	23.6940	26.9377	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	873.4338	802.7077	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	277.0039	246.5738	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			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	11.1483	11.1166	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	2.3335	2.3329	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	69,656	16.9633	16.8860	16.9550	16.9413	30	508,342.70		
	Jun 2016 ZAEU	Future	5,522	17.3025	17.2234	0.0000	0.0000	0	0.00		
	Sep 2016 ZAEU	Future	6,030	17.6901	17.6089	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	Future	4,500	18.0803	18.0001	0.0000	0.0000	0	0.00		
			85,708					30.00	508,342.70	7796981.00	101478985121.60
Option											
	Mar 2016 ZAEU	13.05 Put	18,000	4.4931	4.6392	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	13.20 Put	18,000	5.3440	5.4548	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	13.85 Put	12,000	11.3509	11.6722	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.03 Put	17,534	13.9975	14.5848	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.60 Put	15,000	27.1360	29.3265	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.90 Call	24,000	2101.7248	2028.1820	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.90 Put	33,200	38.4248	42.1820	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	14.96 Put	15,000	41.1919	45.3473	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.37 Call	25,000	1664.5659	1597.2482	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.37 Put	25,000	71.2659	81.2482	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	15.95 Call	26,000	1188.6340	1130.8174	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.00 Call	650	1151.0975	1094.2480	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.15 Call	24,000	1043.3261	990.9498	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.30 Call	36,640	943.9418	895.3527	0.0000	0.0000	0	0.00		
	Mar 2016 ZAEU	16.90 Call	19,500	611.9265	578.7450	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	14.20 Put	6,000	32.7449	36.1588	0.0000	0.0000	0	0.00		
	Jun 2016 ZAEU	15.96 Call	6,000	1629.6024	1574.3502	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.40 Put	2,912	511.4492	537.0862	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	16.90 Put	2,961	709.3347	742.0462	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	20.80 Call	2,912	653.1772	644.0248	0.0000	0.0000	0	0.00		
	Dec 2016 ZAEU	21.90 Call	2,961	518.8090	519.4595	0.0000	0.0000	0	0.00		

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			333,270					0.00	0.00	4634394.00	0.00
		Total	418,978					30.00	508,342.70	12431375.00	101478985121.60
Future											
	Mar 2016 ZAFR	Future	6,452	15.7199	15.6346	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	23.0014	22.9880	22.9900	22.9900	1	22,990.00		
	Jun 2016 ZAGB	Future	848	23.4047	23.3913	0.0000	0.0000	0	0.00		
	Sep 2016 ZAGB	Future	225	23.8580	23.8446	0.0000	0.0000	0	0.00		
			34,639					1.00	22,990.00	5364472.00	82890396992.00
Option											
	Mar 2016 ZAGB	20.75 Put	21,300	112.3656	116.7844	0.0000	0.0000	0	0.00		
	Mar 2016 ZAGB	23.95 Call	11,000	566.9278	571.3669	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1560550.00	0.00
		Total	66,939					1.00	22,990.00	6925022.00	82890396992.00
Future											
	Mar 2016 ZAJY	Future	6,938	0.1286	0.1280	0.0000	0.0000	0	0.00		
	Jun 2016 ZAJY	Future	4,588	0.1311	0.1305	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	0.1491	0.1486	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	15.4454	15.4474	0.0000	0.0000	0	0.00		
	Jun 2016 ZAUM	Future	151	15.7108	15.7126	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUM	Future	80	16.0056	16.0073	0.0000	0.0000	0	0.00		
			1,510					0.00	0.00	114331.00	121967422200.00
		Total	1,510					0.00	0.00	118854.00	121967422200.00
Future											
	Mar 2016 ZAUS	Future	1,009,289	15.4454	15.4474	15.4597	15.3824	3,536	54,632,177.70		
	Jun 2016 ZAUS	Future	47,632	15.7108	15.7126	0.0000	0.0000	0	0.00		
	Sep 2016 ZAUS	Future	33,424	16.0056	16.0073	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>	
Dec 2016	ZAUS	Future	6,418	16.2967	16.2992	0.0000	0.0000	0	0.00	
			<u>1,096,763</u>					<u>3,536.00</u>	<u>54,632,177.70</u>	<u>101642161.00</u>
										<u>1055397540614.00</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	2.2938	2.4547	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	2.4492	2.6056	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	3.1809	3.3072	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	3.3077	3.4275	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	3.6706	3.7701	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	3.8664	3.9540	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	4.1258	4.1966	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	4.7582	4.7842	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	5.7777	5.7214	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	2904.1025	2906.0201	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	11.4653	11.4475	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	2657.9003	2659.9105	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	15.4963	15.5947	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	19.1756	19.3948	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	2267.4799	2269.8005	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	24.0200	24.4109	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	1978.9406	1981.6948	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	1931.3340	1934.1826	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	47.2414	48.5410	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	1733.2874	1736.6136	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	1567.9864	1571.7662	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	63.8160	65.6105	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	1515.6486	1519.5104	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	1429.9946	1433.9788	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	101.0505	103.1452	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	1338.2178	1342.3223	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	112.0059	114.1564	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	1257.1838	1261.3771	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1110.0530	1114.3572	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	164.6530	166.9572	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1043.6997	1048.0250	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Call	2,000	965.6794	970.0037	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Put	1,300	220.2794	222.6037	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	29,370	932.6033	937.0145	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.99 Put	25,000	329.6043	332.4113	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.00 Put	10,000	333.8543	336.6741	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.01 Put	15,000	338.1361	340.9686	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.04 Put	3,000	351.1696	354.0473	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.16 Put	2,500	406.1514	409.1837	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	15.20 Call	500	670.8812	675.9574	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	635.8970	641.0471	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	520.0670	525.4546	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	512.1819	517.5909	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	508.2840	513.7020	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	504.4107	509.8404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	496.7466	502.1961	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	492.9583	498.4161	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	439.2726	444.8499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	406.6419	412.2754	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	916.6804	920.3613	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	310.1385	315.8205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	278.3571	283.9635	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	246.1256	251.6153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	203.4050	208.6630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.7157	11.6145	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	30.7331	30.4652	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	36.0807	35.8585	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	50.6278	50.5655	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2291.4379	2293.5851	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	80.6379	80.9851	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	84.2561	84.6568	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	213.9987	215.9427	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	283.6357	285.2075	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	403.4634	404.2564	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1216.2534	1218.7731	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1176.6563	1179.3002	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	692.8512	698.2048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	650.8644	656.6525	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	564.0992	570.8186	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	469.0093	476.8533	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	442.1919	450.3435	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	277.6973	286.6772	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	265.4730	274.4596	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	63.1874	65.5248	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	363.9661	366.0955	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	638.5333	650.3566	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	596.7955	609.2119	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	337.8413	353.4205	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.7318	16.5445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	103.3859	102.5138	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	575.8465	580.0269	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.00 Put	27,000	584.0067	588.0922	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	669.1591	672.2483	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1663.6733	1669.7566	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	707.7342	724.0953	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	634.5990	652.0807	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	620.9677	638.6556	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	617.9969	635.7284	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	596.3469	614.4112	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	583.9896	602.3214	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	535.3157	555.2094	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	530.0650	550.1347	0.0000	0.0000	0	0.00	
			<u>1,137,297</u>					<u>0.00</u>	<u>0.00</u>	<u>21572173.00</u>
	Total		2,234,060					3,536.00	54,632,177.70	123214334.00
										1055397540614.00
Future										
Mar 2016	ZAZW	Future	1	1.3227	1.3182	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		3,188,559					3,567.00	55163510.40	165,558,979
										1,474,646,191,156.50