



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.1294	11.1024	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	16.9934	16.9025	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.0293	16.9381	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101547.00	1273794126.90
Option											
Dec 2015	DAEU	15.30 Put	100	0.0207	1.4301	0.0000	0.0000	0	0.00		
Dec 2015	DAEU	15.70 Call	100	1087.7940	999.2257	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.85 Call	1,000	2031.0220	1942.9222	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1961.5794	1873.5764	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	7.7777	10.3576	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1395.9107	1313.3501	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	32.7899	43.8190	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1036.3754	972.2028	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	22.8310	22.7382	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.0240	22.9293	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.0364	22.9418	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.0666	22.9716	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	402.1633	428.0196	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	998.4380	980.2461	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	15.3207	15.2687	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.3237	15.2717	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.3711	15.3185	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.4105	15.3578	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.4499	15.3970	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.4583	15.4054	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.4785	15.4254	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.4901	15.4369	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.5016	15.4483	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.5917	15.5381	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.6736	15.6200	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.7262	15.6727	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7526	15.6990	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0491	15.9935	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3367	16.2806	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	0.0000	0.2845	0.0000	0.0000	0	0.00
Dec 2015	DAUS	13.92 Call	100	1367.6000	1313.4870	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.97 Call	5,000	379.1585	359.7238	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	371.1232	352.5479	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	266.1590	260.0215	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	20.4557	30.4452	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	65.4296	91.4528	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	88.4276	118.9041	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	446.4004	429.2017	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	116.8004	151.7017	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0894	0.1917	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	2.9976	4.1367	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	930.7845	891.7055	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	348.9917	338.1070	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	7.3136	6.9281	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1137.3668	1094.8158	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	52.9129	68.2029	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.2842	0.4096	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	421.4554	408.1768	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1529.2841	1481.9976	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	68.3934	79.3460	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	734.1487	706.7653	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	1.0434	1.5262	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	17.8958	20.5607	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	812.5618	782.7805	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	398.7798	386.9991	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	38.2466	43.9260	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1002.4670	966.5380	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1013.5885	977.9029	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1006.0380	970.5634	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	998.5164	963.2557	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	24.5425	28.1282	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1059.8894	1025.7958	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	44.9218	49.8839	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	867.2162	841.9763	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.5127	4.4744	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	38.0608	43.0706	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	737.9564	718.1418	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	446.3646	438.5088	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	95.2538	103.9446	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	745.7492	729.8986	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.3087	6.6312	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	52.5952	59.7375	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	675.2746	663.7449	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	462.3222	457.0659	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	172.8582	188.5103	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	798.2905	784.2074	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	6.8164	8.3509	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	66.0850	75.4399	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	628.3044	621.5310	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	469.0722	465.9986	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.4420	11.6139	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	935.0962	920.5708	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	288.1554	310.8530	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	799.8669	789.9742	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	520.7607	555.8855	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	577.1509	573.6126	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.0864	10.1213	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	73.5337	84.5182	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	595.1862	591.5428	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	495.0237	492.8093	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	9.8506	12.0158	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	80.0873	89.2010	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	566.9365	562.0671	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	500.9367	496.8144	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	18.2594	18.5086	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1160.1574	1142.6385	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	13.6546	14.2304	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	93.6249	93.5283	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	538.6220	531.7115	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	495.6554	489.1107	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	560.3998	553.0694	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	147.6078	150.0095	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	658.9477	651.0226	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	2,000	499.4566	524.6537	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	2,000	419.8881	413.0432	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	16.8160	18.3257	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	105.6325	105.2327	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	527.6724	519.2625	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	501.4597	493.2115	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.3003	19.6947	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	107.4547	107.3652	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	520.9859	511.3338	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	509.3323	499.7814	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.8438	20.4104	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	106.8372	105.5464	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	519.1552	506.5000	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	1.1004	1.0983	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	11.2167	11.1900	11.2110	11.2110	2	22,422.00		
Jun 2016	ZAAD	Future	2,608	11.3614	11.3346	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.5302	11.5019	0.0000	0.0000	0	0.00		
			<u>16,696</u>					2.00	22,422.00	2749283.00	22268724349.60
Option											
Mar 2016	ZAAD	9.80 Put	200	21.7934	23.6940	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	896.0275	873.4338	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	284.9516	277.0039	0.0000	0.0000	0	0.00		

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			600					0.00	0.00	31777.00	0.00	
		Total	17,296					2.00	22,422.00	2781060.00	22268724349.60	
Future												
	Mar 2016	ZACA	Future	2	11.1473	11.1483	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	2.3349	2.3335	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	17.0547	16.9633	17.0792	17.0200	12	204,694.80		
	Jun 2016	ZAEU	Future	5,522	17.3954	17.3025	0.0000	0.0000	0	0.00		
	Sep 2016	ZAEU	Future	6,030	17.7869	17.6901	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	18.1791	18.0803	0.0000	0.0000	0	0.00		
				85,708					12.00	204,694.80	7796993.00	101479189816.40
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	3.8385	4.4931	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	4.5911	5.3440	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	9.8965	11.3509	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	12.2177	13.9975	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	23.7726	27.1360	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2188.4319	2101.7248	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	33.7319	38.4248	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	36.1771	41.1919	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	1743.7906	1664.5659	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	59.0906	71.2659	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1255.7943	1188.6340	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1217.0212	1151.0975	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1104.3354	1043.3261	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	999.5346	943.9418	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.76 Call	1,275	721.8890	0.0000	0.0000	0.0000	1,275	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	649.7103	611.9265	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	31.3580	32.7449	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	1698.2687	1629.6024	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	482.0633	511.4492	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	671.5141	709.3347	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	664.2968	653.1772	0.0000	0.0000	0	0.00		

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Dec 2016	ZAEU	21.90 Call	2,961	516.2530	518.8090	0.0000	0.0000	0	0.00		
			<u>334,545</u>					<u>1,275.00</u>	<u>0.00</u>	<u>4635669.00</u>	<u>0.00</u>
		Total	420,253					1,287.00	204,694.80	12432662.00	101479189816.40
Future											
Mar 2016	ZAFR	Future	6,452	15.7387	15.7199	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490846.00</u>	<u>4757174149.00</u>
		Total	6,452					0.00	0.00	490846.00	4757174149.00
Future											
Mar 2016	ZAGB	Future	33,566	23.0967	23.0014	23.1700	23.1000	103	2,379,380.00		
Jun 2016	ZAGB	Future	848	23.5011	23.4047	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	225	23.9589	23.8580	0.0000	0.0000	0	0.00		
			<u>34,639</u>					<u>103.00</u>	<u>2,379,380.00</u>	<u>5364575.00</u>	<u>82892776372.00</u>
Option											
Mar 2016	ZAGB	20.75 Put	21,300	102.8236	112.3656	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	588.7157	566.9278	0.0000	0.0000	0	0.00		
			<u>32,300</u>					<u>0.00</u>	<u>0.00</u>	<u>1560550.00</u>	<u>0.00</u>
		Total	66,939					103.00	2,379,380.00	6925125.00	82892776372.00
Future											
Mar 2016	ZAJY	Future	6,938	0.1289	0.1286	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1315	0.1311	0.0000	0.0000	0	0.00		
			<u>11,526</u>					<u>0.00</u>	<u>0.00</u>	<u>706025.00</u>	<u>7305261749.00</u>
		Total	11,526					0.00	0.00	706025.00	7305261749.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1491	0.1491	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>12853.00</u>	<u>167326730.00</u>
		Total	1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,279	15.4987	15.4454	15.5486	15.5486	2	3,109,720.00		
Jun 2016	ZAUM	Future	151	15.7643	15.7108	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	80	16.0613	16.0056	0.0000	0.0000	0	0.00		
			<u>1,510</u>					<u>2.00</u>	<u>3,109,720.00</u>	<u>114333.00</u>	<u>121970531920.00</u>
		Total	1,510					2.00	3,109,720.00	118856.00	121970531920.00
Future											
Mar 2016	ZAUS	Future	1,012,197	15.4987	15.4454	15.5593	15.4500	20,029	310,755,711.90		
Jun 2016	ZAUS	Future	47,632	15.7643	15.7108	15.7686	15.7362	170	2,680,338.00		

<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>		
Sep 2016	ZAUS	Future	33,424	16.0613	16.0056	16.0300	16.0299	130	2,083,897.00		
Dec 2016	ZAUS	Future	6,418	16.3528	16.2967	0.0000	0.0000	0	0.00		
			<u>1,099,671</u>					<u>20,329.00</u>	<u>315,519,946.90</u>	<u>101662490.00</u>	<u>1055713060560.90</u>

Option

Mar 2016	ZAUS	11.55 Put	42,370	1.7786	2.2938	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	1.9022	2.4492	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	2.4859	3.1809	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	2.5874	3.3077	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	2.8786	3.6706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	3.0361	3.8664	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	3.2449	4.1258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	3.7554	4.7582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	4.5822	5.7777	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2955.6986	2904.1025	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	9.4256	11.4653	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2709.0452	2657.9003	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	13.0320	15.4963	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	16.3723	19.1756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2317.7338	2267.4799	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	20.8214	24.0200	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2028.3859	1978.9406	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1980.6337	1931.3340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	42.6204	47.2414	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1781.9341	1733.2874	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1614.4927	1567.9864	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	56.5814	63.8160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1561.0615	1515.6486	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1473.9940	1429.9946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	90.1957	101.0505	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1380.5006	1338.2178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	100.1527	112.0059	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1297.7634	1257.1838	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1147.0581	1110.0530	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	148.3581	164.6530	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1078.8765	1043.6997	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	998.5260	965.6794	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	199.8260	220.2794	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	963.1308	932.6033	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	301.4495	329.6043	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	305.4755	333.8543	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	309.5336	338.1361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	321.9005	351.1696	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.16 Put	2,500	374.2445	406.1514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	691.4115	670.8812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	654.9416	635.8970	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	533.2225	520.0670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	525.0274	512.1819	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	520.9716	508.2840	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	516.9445	504.4107	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	508.9760	496.7466	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	505.0372	492.9583	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	449.2252	439.2726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	415.3134	406.6419	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	870.3305	916.6804	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	315.1428	310.1385	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	282.2176	278.3571	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	248.9347	246.1256	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	204.9176	203.4050	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	9.5265	11.7157	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	24.7654	30.7331	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	29.5014	36.0807	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	42.6172	50.6278	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2334.6791	2291.4379	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	70.3791	80.6379	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	73.7728	84.2561	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	197.4913	213.9987	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	262.7054	283.6357	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	375.8425	403.4634	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1239.6998	1216.2534	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1198.2903	1176.6563	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	699.9550	692.8512	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	657.0192	650.8644	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	568.2735	564.0992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	471.5027	469.0093	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	444.2898	442.1919	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	279.0329	277.6973	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	266.6959	265.4730	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	66.7438	63.1874	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	347.4815	363.9661	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	646.8987	638.5333	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	605.2463	596.7955	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	343.9553	337.8413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.4451	17.7318	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	98.6595	103.3859	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	14.98 Put	1,700	556.1520	575.8465	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	563.9030	584.0067	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	644.8353	669.1591	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1691.1175	1663.6733	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	722.0474	707.7342	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	648.9742	634.5990	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	635.3655	620.9677	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	632.3976	617.9969	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	610.7949	596.3469	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	596.9974	583.9896	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	549.2091	535.3157	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	544.0686	530.0650	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	2,236,968					20,329.00	315,519,946.90	123234663.00
										1055713060560.90
Future										
Mar 2016	ZAZW	Future	1	1.3278	1.3227	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	3,192,742					21,723.00	321236163.70	165,580,702
										1,474,967,427,320.20