



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-December-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.1693	11.1294	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											
Dec 2015	DAEU	Future	0	16.7112	16.7877	0.0000	0.0000	100	1,671,120.00		
Feb 2016	DAEU	Future	34	16.9158	16.9934	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	16.9516	17.0293	0.0000	0.0000	0	0.00		
			39					100.00	1,671,120.00	101647.00	1275465246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	1953.1051	2031.0220	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	1883.7563	1961.5794	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	8.9580	7.7777	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1317.4650	1395.9107	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	35.8921	32.7899	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	969.8916	1036.3754	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		Total	2,439					100.00	1,671,120.00	389247.00	1275465246.90
Future											
Jan 2016	DAGB	Future	15	22.6876	22.8310	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	22.8817	23.0240	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	22.8943	23.0364	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	22.9244	23.0666	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	432.0824	402.1633	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	957.4484	998.4380	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	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>			
Total		24,812					0.00	0.00	191572.00	539942215.70	
Future											
Dec 2015	DAUS	Future	0	15.2885	15.2876	0.0000	0.0000	100	1,528,850.00		
Jan 2016	DAUS	Future	4,393	15.3205	15.3207	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	1,176	15.3235	15.3237	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	Future	212	15.3716	15.3711	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	106	15.4114	15.4105	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	15.4512	15.4499	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	133	15.4597	15.4583	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	187	15.4799	15.4785	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.4914	15.4901	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	50	15.5029	15.5016	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	50	15.5932	15.5917	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	15.6756	15.6736	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	15.7286	15.7262	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.7551	15.7526	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.0512	16.0491	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.3411	16.3367	0.0000	0.0000	0	0.00		
			8,025					100.00	1,528,850.00	3498463.00	35787179729.40
Option											
Jan 2016	DAUS	14.97 Call	5,000	372.5400	379.1585	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.98 Call	5,000	364.2894	371.1232	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.12 Call	5,000	256.3267	266.1590	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.40 Put	10,000	16.9285	20.4557	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.80 Put	10,000	58.3785	65.4296	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.90 Put	10,000	80.4845	88.4276	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.00 Call	10,000	437.6309	446.4004	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.00 Put	10,000	108.1309	116.8004	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	11.80 Put	250	0.0611	0.0894	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.50 Put	150	2.4434	2.9976	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.48 Call	250	926.4983	930.7845	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	15.32 Call	150	340.7909	348.9917	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	13.74 Put	100	5.9790	7.3136	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.26 Call	100	1134.2942	1137.3668	0.0000	0.0000	0	0.00		
Jan 2016	DAUS	14.50 Put	2,000	47.4904	52.9129	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	0.2459	0.2842	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	412.4573	421.4554	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	13.93 Call	3,600	1526.3476	1529.2841	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.30 Put	100	61.8647	68.3934	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	14.91 Call	100	725.2664	734.1487	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.80 Put	250	0.9086	1.0434	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	13.50 Put	150	15.6319	17.8958	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	803.6379	812.5618	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	389.5471	398.7798	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	33.6287	38.2466	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	994.9170	1002.4670	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1005.8879	1013.5885	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	998.2842	1006.0380	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	990.7097	998.5164	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	22.8308	24.5425	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1052.0601	1059.8894	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	42.2373	44.9218	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	858.1086	867.2162	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.4958	3.5127	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	35.7593	38.0608	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	728.3496	737.9564	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	437.2681	446.3646	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	91.3371	95.2538	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	740.1993	745.7492	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.4439	5.3087	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	51.3138	52.5952	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	671.3097	675.2746	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	458.8103	462.3222	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	169.3655	172.8582	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	796.5278	798.2905	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.0661	6.8164	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	65.9350	66.0850	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	629.3701	628.3044	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	470.0140	469.0722	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.8303	9.4420	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	937.1679	935.0962	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	286.8832	288.1554	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	802.6034	799.8669	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	521.9222	520.7607	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	581.5989	577.1509	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.4989	8.0864	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	74.1612	73.5337	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	600.1372	595.1862	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	499.4495	495.0237	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	10.2973	9.8506	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	80.6715	80.0873	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	570.5630	566.9365	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	504.2450	500.9367	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	12.70 Put	2,000	16.4683	18.2594	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1163.7645	1160.1574	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	13.8008	13.6546	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	92.0907	93.6249	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	541.0756	538.6220	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	497.8747	495.6554	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	562.5868	560.3998	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	146.6204	147.6078	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	661.4250	658.9477	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	499.6449	499.4566	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	421.0820	419.8881	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	17.0581	16.8160	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	105.3077	105.6325	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	528.9486	527.6724	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	502.6042	501.4597	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.3361	17.3003	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	106.4902	107.4547	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	522.8992	520.9859	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	511.2058	509.3323	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	17.5685	17.8438	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	104.8252	106.8372	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	522.0695	519.1552	0.0000	0.0000	0	0.00		
			<u>388,286</u>					0.00	0.00		
Total			396,311					100.00	1,528,850.00	10045740.00	35787179729.40
Future											
Mar 2016	EUUS	Future	4,406	1.0953	1.1004	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	11.2582	11.2167	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,608	11.4048	11.3614	11.3884	11.3884	2	22,776.80		
Sep 2016	ZAAD	Future	500	11.5739	11.5302	0.0000	0.0000	0	0.00		
			<u>16,696</u>					2.00	22,776.80	2749285.00	22268747126.40
Option											
Mar 2016	ZAAD	9.80 Put	200	18.8171	21.7934	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	926.4905	896.0275	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	294.4198	284.9516	0.0000	0.0000	0	0.00		
			<u>600</u>					0.00	0.00	31777.00	0.00
Total			17,296					2.00	22,776.80	2781062.00	22268747126.40

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Future											
Mar 2016	ZACA	Future	2	11.1780	11.1473	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	2.3323	2.3349	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	69,668	16.9767	17.0547	17.0705	16.9711	20	340,823.90		
Jun 2016	ZAEU	Future	5,522	17.3172	17.3954	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,030	17.7062	17.7869	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.1017	18.1791	0.0000	0.0000	0	0.00		
			85,720					20.00	340,823.90	7797013.00	101479530640.30
Option											
Mar 2016	ZAEU	13.05 Put	18,000	3.7486	3.8385	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	4.5218	4.5911	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	9.9799	9.8965	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	12.3420	12.2177	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	24.1783	23.7726	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2111.1560	2188.4319	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	34.4560	33.7319	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	36.9877	36.1771	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1669.5833	1743.7906	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	62.8833	59.0906	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1188.0453	1255.7943	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1150.0268	1217.0212	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1039.7943	1104.3354	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	939.0295	999.5346	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.76 Call	1,275	672.0025	721.8890	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	603.2435	649.7103	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	32.7203	31.3580	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1632.9950	1698.2687	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	501.1594	482.0633	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	694.3891	671.5141	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	654.9632	664.2968	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	522.0821	516.2530	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4635669.00	0.00

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Total			420,265					20.00	340,823.90	12432682.00	101479530640.30
Future											
Mar 2016	ZAFR	Future	6,452	15.6806	15.7387	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	490846.00	4757174149.00
Total			6,452					0.00	0.00	490846.00	4757174149.00
Future											
Mar 2016	ZAGB	Future	33,566	22.9544	23.0967	23.1483	22.9701	15	345,442.50		
Jun 2016	ZAGB	Future	848	23.3601	23.5011	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	225	23.8116	23.9589	0.0000	0.0000	0	0.00		
			<u>34,639</u>					<u>15.00</u>	<u>345,442.50</u>	5364590.00	82893121814.50
Option											
Mar 2016	ZAGB	20.75 Put	21,300	109.7894	102.8236	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	531.9632	588.7157	0.0000	0.0000	0	0.00		
			<u>32,300</u>					<u>0.00</u>	<u>0.00</u>	1560550.00	0.00
Total			66,939					15.00	345,442.50	6925140.00	82893121814.50
Future											
Mar 2016	ZAJY	Future	6,938	0.1289	0.1289	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1314	0.1315	0.0000	0.0000	0	0.00		
			<u>11,526</u>					<u>0.00</u>	<u>0.00</u>	706025.00	7305261749.00
Total			11,526					0.00	0.00	706025.00	7305261749.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1497	0.1491	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	12853.00	167326730.00
Total			1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,279	15.5000	15.4987	15.4891	15.4891	5	7,744,550.00		
Jun 2016	ZAUM	Future	151	15.7669	15.7643	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	80	16.0633	16.0613	0.0000	0.0000	0	0.00		
			<u>1,510</u>					<u>5.00</u>	<u>7,744,550.00</u>	114338.00	121978276470.00
Total			1,510					5.00	7,744,550.00	118861.00	121978276470.00
Future											
Mar 2016	ZAUS	Future	1,007,896	15.5000	15.4987	15.5369	15.4800	10,945	169,696,622.90		
Jun 2016	ZAUS	Future	48,671	15.7669	15.7643	15.7813	15.7790	1,039	16,395,007.50		
Sep 2016	ZAUS	Future	33,424	16.0633	16.0613	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	Future	6,418	16.3574	16.3528	0.0000	0.0000	0	0.00		

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			1,096,409					11,984.00	186,091,630.40
									101674474.00
									1055899152191.30
Option									
Mar 2016	ZAUS	11.55 Put	42,370	1.6649	1.7786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	1.7876	1.9022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	2.3723	2.4859	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	2.4747	2.5874	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	2.7694	2.8786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	2.9293	3.0361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	3.1420	3.2449	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	3.6646	3.7554	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	4.5165	4.5822	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2956.8642	2955.6986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	9.0964	9.4256	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2709.9369	2709.0452	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	12.3798	13.0320	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	15.3993	16.3723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2317.7958	2317.7338	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	19.4020	20.8214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2027.3458	2028.3859	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1979.3568	1980.6337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	38.9192	42.6204	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1779.4688	1781.9341	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1610.7231	1614.4927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	51.4313	56.5814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1556.9135	1561.0615	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1469.2397	1473.9940	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	83.5331	90.1957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1375.0767	1380.5006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	93.1253	100.1527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1291.7351	1297.7634	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1139.9304	1147.0581	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	139.9304	148.3581	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1071.2632	1078.8765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	990.3655	998.5260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,300	190.3655	199.8260	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	954.7405	963.1308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	290.9151	301.4495	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	294.9166	305.4755	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	298.9482	309.5336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	311.2428	321.9005	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.16 Put	2,500	363.3684	374.2445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	681.7830	691.4115	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.27 Call	38,000	645.2519	654.9416	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	523.5898	533.2225	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	515.4138	525.0274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	511.3726	520.9716	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	507.3579	516.9445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	499.4186	508.9760	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	495.4908	505.0372	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	439.9513	449.2252	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	406.2725	415.3134	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	860.4046	870.3305	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	307.1438	315.1428	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	274.6499	282.2176	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	241.7475	248.9347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	198.3638	204.9176	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	9.9417	9.5265	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	25.3966	24.7654	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	30.1321	29.5014	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	43.1962	42.6172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2337.6005	2334.6791	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	70.7005	70.3791	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	74.0542	73.7728	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	196.1770	197.4913	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	261.6822	262.7054	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	375.4134	375.8425	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1242.0299	1239.6998	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1200.7209	1198.2903	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	703.2286	699.9550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	660.2530	657.0192	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	571.3994	568.2735	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	474.2721	471.5027	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	446.9434	444.2898	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	280.6588	279.0329	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	268.2287	266.6959	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	66.1122	66.7438	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	346.9937	347.4815	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	648.9588	646.8987	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	607.1672	605.2463	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	344.3991	343.9553	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.9077	15.4451	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	95.8499	98.6595	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	553.1264	556.1520	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	560.8889	563.9030	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.20 Put	6,985	642.0062	644.8353	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	1693.0736	1691.1175	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	725.9740	722.0474	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	652.8565	648.9742	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	639.2404	635.3655	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	636.2709	632.3976	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	614.6500	610.7949	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	600.8438	596.9974	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	553.2677	549.2091	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	548.1535	544.0686	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	2,233,706					11,984.00	186,091,630.40	123246647.00
										1055899152191.30
Future										
Mar 2016	ZAZW	Future	1	1.3315	1.3278	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	3,187,092					12,226.00	197745193.60	165,592,928
										1,475,165,172,513.80