



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.2111	11.4475	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	17.0734	17.2529	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.1097	17.2895	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	2109.2742	2287.7666	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2039.7968	2218.1148	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	6.4064	5.0158	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1464.9398	1639.1542	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	16.9846	17.1318	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1076.4776	1237.6226	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		Total	2,439					0.00	0.00	389247.00	1275465246.90
Future											
Jan 2016	DAGB	Future	15	22.9648	23.1866	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.1585	23.3822	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.1717	23.3952	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.2021	23.4260	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	389.8009	338.3875	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	997.7895	1061.0382	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,812					0.00	0.00	191572.00	539942215.70

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Future									
Jan 2016	DAUS	Future	4,393	15.5987	15.6415	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	15.6014	15.6444	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	15.6474	15.6903	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	106	15.6879	15.7311	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	15.7291	15.7725	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	15.7380	15.7813	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	15.7586	15.8020	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	15.7704	15.8139	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	15.7823	15.8258	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	15.8749	15.9184	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	15.9594	16.0034	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.0138	16.0580	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.0410	16.0854	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.3488	16.3899	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	16.6505	16.6879	0.0000	0.0000	0	0.00
			<u>8,025</u>					<u>0.00</u>	<u>0.00</u>
									<u>3498463.00</u>
									<u>35787179729.40</u>
Option									
Jan 2016	DAUS	14.97 Call	5,000	617.3462	666.3728	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.98 Call	5,000	607.4894	656.8375	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.12 Call	5,000	470.6750	525.7190	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	5.1896	6.5994	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	11.7314	14.4814	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	18.9852	20.2378	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	636.7406	681.0651	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	29.5406	30.9651	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0011	0.0774	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	1.7972	2.0491	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1180.2136	1223.0798	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	479.7605	519.1998	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	3.4606	3.6528	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1398.9626	1441.4192	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	21.6014	21.5332	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.1316	0.1387	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	540.5024	575.8808	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	1791.0771	1835.2782	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	26.6514	26.4531	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	911.3294	951.5883	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.5265	0.4862	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	9.7051	9.4950	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	996.6154	1036.7034	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	15.64 Call	150	489.9226	519.9151	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	19.9183	19.2473	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1211.5135	1252.4422	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1221.4711	1262.2260	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1213.0445	1253.7500	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1204.6435	1245.2976	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	15.9997	15.5210	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1263.2983	1303.3921	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	27.8968	27.6781	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1036.0487	1073.7408	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.0175	3.1060	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	24.3203	24.1156	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	881.2915	915.2020	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	528.2019	553.6008	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	62.7454	61.5032	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	880.1786	911.3948	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.3508	5.2683	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	36.7419	35.4326	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	794.1138	822.9299	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	539.8557	562.1352	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	116.2183	112.8662	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	932.3165	962.0267	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.6495	7.0240	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	47.7187	44.3455	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	726.9453	751.4163	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	540.1131	560.1150	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	10.7814	9.7651	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1079.0910	1108.9863	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	209.1734	201.2278	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	923.5531	950.9069	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	401.2314	389.3414	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	661.4795	682.5269	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	9.7516	8.7027	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	54.2070	50.5107	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	681.7102	702.9956	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	564.7197	582.9548	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	12.2829	10.8775	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	58.4335	51.4198	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	643.0965	659.5723	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	567.7554	582.3405	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	19.8034	17.1835	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1309.8438	1337.3340	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	15.0619	13.2229	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	57.9777	49.9174	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	609.6788	621.3290	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	563.6721	574.2206	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	634.0275	644.8599	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	92.0706	86.0329	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	743.6603	756.3704	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	393.5705	385.4515	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	477.5729	484.1997	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	18.1736	15.8468	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	57.9178	55.4824	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	598.4478	606.1134	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	568.9268	576.0019	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	19.8000	17.0091	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	52.5745	58.5862	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	586.2590	592.3029	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	573.1836	579.0702	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	21.3877	17.5757	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	47.6051	57.7668	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	578.5510	583.5551	0.0000	0.0000	0	0.00		
			<u>388,286</u>					<u>0.00</u>	<u>0.00</u>	<u>6548603.00</u>	<u>0.00</u>
Total			396,311					0.00	0.00	10047066.00	35787179729.40
Future											
Mar 2016	EUUS	Future	6,335	1.0860	1.0943	0.0000	0.0000	1,929	20,931,579.00		
			<u>6,335</u>					<u>1,929.00</u>	<u>20,931,579.00</u>	<u>221845.00</u>	<u>2520869027.00</u>
Total			6,335					1,929.00	20,931,579.00	221845.00	2520869027.00
Future											
Mar 2016	ZAAD	Future	13,758	11.3019	11.5398	11.3706	11.3367	195	2,214,583.00		
Jun 2016	ZAAD	Future	2,608	11.4517	11.6927	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.6275	11.8696	11.6300	11.6300	90	1,046,700.00		
			<u>16,866</u>					<u>285.00</u>	<u>3,261,283.00</u>	<u>2749919.00</u>	<u>22275938976.20</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	16.3499	12.3301	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	961.6156	1175.6299	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	310.6719	432.1532	0.0000	0.0000	0	0.00		
			<u>600</u>					<u>0.00</u>	<u>0.00</u>	<u>31777.00</u>	<u>0.00</u>
Total			17,466					285.00	3,261,283.00	2781696.00	22275938976.20
Future											

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Mar 2016	ZACA	Future	2	11.3675	11.4009	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	2.3567	2.3841	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	69,598	17.1357	17.3157	17.3684	17.1351	269	4,652,324.10		
Jun 2016	ZAEU	Future	5,522	17.4820	17.6662	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,030	17.8825	18.0667	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	Future	4,500	18.2882	18.4720	0.0000	0.0000	0	0.00		
			85,650					269.00	4,652,324.10	7797968.00	101495967314.00
Option											
Mar 2016	ZAEU	13.05 Put	18,000	2.6836	2.3246	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	3.3267	2.8427	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	7.8479	6.6908	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	9.4839	8.1844	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	17.4370	15.5378	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	2259.9017	2437.5403	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	24.2017	21.8403	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	25.8596	23.3873	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1806.6648	1983.1525	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	40.9648	37.4525	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	1299.1350	1460.4628	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1258.8681	1418.5858	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1141.7394	1296.1346	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1030.4876	1178.8150	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.76 Call	1,275	738.8335	861.9334	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	663.1152	778.6867	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	29.8811	22.0273	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1748.7692	1903.6258	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	452.0377	405.3612	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	629.2975	565.0016	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	691.6321	728.9356	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	537.0876	561.9778	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4635669.00	0.00
		Total	420,195					269.00	4,652,324.10	12433637.00	101495967314.00

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Future											
Mar 2016	ZAFR	Future	6,452	15.7743	16.0207	0.0000	0.0000	0	0.00		
			<u>6,452</u>					0.00	0.00	490846.00	4757174149.00
		Total	6,452					0.00	0.00	490846.00	4757174149.00
Future											
Mar 2016	ZAGB	Future	33,495	23.2329	23.4571	23.4019	23.2357	1,157	26,946,827.90		
Jun 2016	ZAGB	Future	858	23.6429	23.8727	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	Future	225	24.1116	24.3401	0.0000	0.0000	0	0.00		
			<u>34,578</u>					1,157.00	26,946,827.90	5367728.00	82966301924.50
Option											
Mar 2016	ZAGB	20.75 Put	21,300	88.3427	78.5695	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	574.4730	663.2114	0.0000	0.0000	0	0.00		
			<u>32,300</u>					0.00	0.00	1560550.00	0.00
		Total	66,878					1,157.00	26,946,827.90	6928278.00	82966301924.50
Future											
Mar 2016	ZAJY	Future	6,938	0.1326	0.1317	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1353	0.1343	0.0000	0.0000	0	0.00		
			<u>11,526</u>					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	0.1522	0.1514	0.0000	0.0000	0	0.00		
			<u>1,266</u>					0.00	0.00	12853.00	167326730.00
		Total	1,266					0.00	0.00	12853.00	167326730.00
Future											
Mar 2016	ZAUM	Future	1,142	15.7793	15.8228	15.8397	15.7649	209	330,614,240.00		
Jun 2016	ZAUM	Future	151	16.0531	16.0975	16.0335	16.0335	5	8,016,750.00		
Sep 2016	ZAUM	Future	80	16.3616	16.4025	0.0000	0.0000	0	0.00		
Dec 2016	ZAUM	Future	0	16.6676	16.7047	16.6588	16.6583	6	9,995,130.00		
			<u>1,373</u>					220.00	348,626,120.00	114564.00	122336335580.00
		Total	1,373					220.00	348,626,120.00	119087.00	122336335580.00
Future											
Mar 2016	ZAUS	Future	995,968	15.7793	15.8228	15.8493	15.6500	25,505	402,684,911.40		
Jun 2016	ZAUS	Future	48,326	16.0531	16.0975	16.0669	16.0347	4,400	70,662,721.00		
Sep 2016	ZAUS	Future	34,274	16.3616	16.4025	16.3666	16.3666	600	9,817,980.00		
Dec 2016	ZAUS	Future	6,418	16.6676	16.7047	16.6593	16.6539	999	16,641,776.10		
			<u>1,084,986</u>					31,504.00	499,807,388.50	101725557.00	1056706258248.60

<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>	
Option										
Mar 2016	ZAUS	11.55 Put	42,370	1.2434	1.1456	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	1.3402	1.2381	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	1.8047	1.6844	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	1.8865	1.7634	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	2.1226	1.9918	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	2.2510	2.1164	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	2.4222	2.2827	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	2.8441	2.6938	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	3.5355	3.3705	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	3234.6620	3277.9709	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	6.9318	6.7101	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	2986.7815	3030.0428	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	9.0543	8.7672	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	10.9595	10.6127	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	2591.7492	2634.8553	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	13.4395	13.0138	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	2297.5633	2340.4811	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	2248.7705	2291.6491	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	25.1669	24.3540	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2044.7925	2087.4680	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	1871.4425	1913.8867	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	32.5598	31.4894	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	1814.0293	1856.3822	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	1718.8202	1761.0004	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	45.0013	43.4809	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	1615.2682	1657.2171	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	51.0502	49.3360	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	1525.8649	1567.4747	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1361.1732	1401.9857	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	81.8732	79.1857	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1285.8201	1326.1801	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Call	2,000	1196.2957	1236.0320	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Put	1,300	116.9957	113.2320	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	29,370	1156.5946	1196.0218	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.99 Put	25,000	186.0758	180.2808	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.00 Put	10,000	188.8788	183.0046	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.01 Put	15,000	191.9239	185.9478	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.04 Put	3,000	201.2871	194.9963	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.20 Call	500	835.4730	870.8896	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.27 Call	38,000	792.1366	826.7102	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	15.53 Call	25,000	645.3644	676.5633	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	15.55 Call	10,000	634.9939	665.9176	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	629.8559	660.6443	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	624.7529	655.4029	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	614.6383	645.0160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	609.6319	639.8702	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	538.3107	566.4571	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	495.7315	522.4480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	659.7277	640.7935	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	372.9518	394.7365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	332.5742	352.5065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	291.7444	309.6747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	237.7604	253.0371	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	11.0166	9.9126	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	19.5538	16.8241	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	22.9207	19.9285	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	32.1480	28.5470	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2604.6132	2644.4715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	51.5132	46.9715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	53.8783	49.2444	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	141.4981	134.9515	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	189.8465	182.0415	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	281.6519	272.0082	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1429.2414	1463.5726	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1381.7790	1415.7313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	806.0277	830.6882	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	756.5128	780.0950	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	653.8924	675.1013	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	539.9767	558.0523	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	508.3054	525.5051	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	320.0622	332.1942	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	305.7092	317.3616	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	33.5046	29.3087	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	254.8010	246.4223	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	729.3439	740.2233	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	683.1185	693.0423	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	383.3494	387.1119	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	21.8908	16.8878	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	63.8960	55.2608	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	449.3528	443.6109	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	456.2318	450.2649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	528.5262	520.1876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1874.7453	1900.9597	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	18.45 Call	1,700	800.0919	807.2114	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	718.3264	724.5393	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	703.0922	709.1405	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	699.7756	705.7802	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	675.5835	681.3292	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	660.1464	665.7244	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	595.0577	596.8241	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	589.2873	590.9867	0.0000	0.0000	0	0.00	
			<u>1,134,797</u>					<u>0.00</u>	<u>0.00</u>	<u>21576983.00</u>
		Total	2,219,783					31,504.00	499,807,388.50	123302540.00
										1056706258248.60
Future										
Mar 2016	ZAZW	Future	1	1.3651	1.3714	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	3,175,000					35,364.00	904225522.50	165,657,029
										1,476,448,077,893.60