



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2016	DAEU	Future	100	18.3933	18.4129	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	18.3981	18.4177	0.0000	0.0000	9	164,227.50
Mar 2016	DAEU	Future	5	18.4412	18.4607	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	18.5094	18.4831	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	3	18.6050	18.5018	0.0000	0.0000	3	55,505.40
Apr 2016	DAEU	Future	25	18.6506	18.5238	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	18.7792	18.5884	0.0000	0.0000	0	0.00
			<u>534</u>					<u>12.00</u>	<u>219,732.90</u>
									<u>102,151.00</u>
									<u>1,284,761,611.00</u>
Option									
Jan 2016	DAEU	15.15 Put	100	0.1365	0.2082	0.0000	0.0000	0	0.00
Jan 2016	DAEU	15.52 Call	100	2779.5725	2799.3548	0.0000	0.0000	0	0.00
Feb 2016	DAEU	15.40 Put	100	2.3834	3.2152	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	2314.6208	2335.5839	0.0000	0.0000	0	0.00
			<u>400</u>					<u>0.00</u>	<u>0.00</u>
									<u>289,600.00</u>
		Total	934					12.00	219,732.90
									391,751.00
									1,284,761,611.00
Future									
Feb 2016	DAGB	Future	163	23.8884	24.1125	0.0000	0.0000	82	1,966,975.00
Feb 2016	DAGB	Future	56	23.9035	24.1277	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	50	23.9386	24.1629	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	72	24.8100	25.0435	0.0000	0.0000	17	412,331.60
			<u>341</u>					<u>99.00</u>	<u>2,379,306.60</u>
									<u>35,673.00</u>
									<u>544,323,739.80</u>
Option									
Sep 2016	DAGB	21.20 Put	12,264	261.0489	262.8190	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	1292.8683	1435.1507	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
									<u>156,081.00</u>
		Total	24,869					99.00	2,379,306.60
									191,754.00
									544,323,739.80
Future									
Jan 2016	DAUS	Future	212	16.7898	16.8074	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	Future	506	16.8275	16.8452	0.0000	0.0000	12	200,700.00
Feb 2016	DAUS	Future	4,330	16.8356	16.8533	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	993	16.8383	16.8560	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	300	16.8410	16.8587	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.8686	16.8863	0.0000	0.0000	21	352,138.50
Feb 2016	DAUS	Future	133	16.8792	16.8969	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.9039	16.9215	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.9180	16.9357	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.9321	16.9498	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,033	17.0337	17.0521	0.0000	0.0000	142	2,410,634.60
May 2016	DAUS	Future	50	17.1253	17.1441	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	17.1846	17.2034	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	17.2142	17.2331	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.5490	17.5682	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.8735	17.9000	0.0000	0.0000	0	0.00
			<u>9,876</u>					<u>175.00</u>	<u>2,963,473.10</u>
									<u>3,554,941.00</u>
									<u>36,710,967,837.80</u>

Option

Jan 2016	DAUS	15.65 Call	5,000	1119.1375	1134.7736	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	959.2591	976.0062	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	783.4120	802.4506	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	1110.5424	1129.7317	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.0228	0.0264	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2304.3504	2322.4777	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1466.1732	1485.9290	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.0560	0.0876	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2530.0502	2547.7994	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	0.4979	0.7933	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.84 Call	2,500	234.4809	274.9331	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	869.6524	900.6951	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0079	0.0076	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1443.5574	1463.2703	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	436.0786	475.3230	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	420.0462	459.3837	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2917.4474	2935.8253	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	1.8596	2.9329	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1941.4493	1961.4577	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0264	0.0328	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	1.2954	1.8635	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	2032.2097	2054.2012	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1271.0718	1300.8388	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	3.1011	3.9928	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	14.60 Call	100	2286.5254	2306.9214	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2294.6811	2315.2375	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2284.7928	2305.3954	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2274.9060	2295.5552	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.9507	3.5121	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2322.7390	2344.7597	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	6.3375	7.3896	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	2022.0940	2047.6015	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.3715	0.5485	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.8431	6.3664	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1782.6082	1811.6659	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1194.0806	1231.9682	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	1298.4725	1335.4629	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	5,000	1179.1691	1217.6993	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	1055.9059	1095.8223	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	15.0516	16.1534	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1721.4139	1753.8548	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	667.0729	707.0422	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.7405	2.2879	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	9.3451	9.6839	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1564.3000	1599.8394	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1117.9159	1157.3666	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	29.5066	31.8282	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1748.1312	1782.5248	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.7826	2.8662	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	12.3765	12.2565	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1376.1833	1415.9898	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	1046.1142	1086.6229	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.1745	5.5751	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1917.8604	1951.9242	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	58.1449	61.9781	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1674.8328	1712.1406	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	133.1541	142.1360	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1207.2928	1247.8991	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	3.6552	4.0599	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	14.2696	14.0858	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	1235.0330	1275.6965	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	1032.7218	1073.5145	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	599.8861	622.1914	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	742.8243	780.1263	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	4.8760	5.2404	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	15.8757	16.0573	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	17.13 Call	250	1121.7813	1163.3010	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	992.0606	1033.1472	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	12.5187	13.2272	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2146.3147	2179.4864	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	7.4762	6.6647	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	18.7074	20.0936	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1053.7112	1067.1550	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	992.2279	986.8427	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1054.5599	1096.0843	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	19.9358	26.5128	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1232.7410	1275.1211	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	120.2258	139.7033	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	789.4778	826.1533	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	7.2325	7.2173	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	21.7023	27.2540	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	972.6880	1012.5661	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	925.2498	964.2465	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	7.0254	6.8946	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	25.2409	30.4307	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	928.5449	967.1580	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	907.8577	946.0131	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	7.0899	6.8440	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	28.9957	33.9582	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	889.9029	928.1680	0.0000	0.0000	0	0.00		
			<u>400,244</u>					0.00	0.00	6,729,161.00	0.00
Total			410,120					175.00	2,963,473.10	10,284,102.00	36,710,967,837.80
Future											
Mar 2016	EUUS	Future	6,335	1.0911	1.0912	0.0000	0.0000	0	0.00		
			<u>6,335</u>					0.00	0.00	221,920.00	2,521,683,427.00
Total			6,335					0.00	0.00	221,920.00	2,521,683,427.00
Future											
Mar 2016	ZAAD	Future	14,385	11.6779	11.6287	11.6115	11.5967	11	127,578.50		
Jun 2016	ZAAD	Future	2,814	11.8366	11.7877	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	12.0207	11.9708	0.0000	0.0000	0	0.00		
			<u>17,699</u>					11.00	127,578.50	2,753,446.00	22,316,865,013.20
Option											
Mar 2016	ZAAD	9.80 Put	200	7.6193	9.8262	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1302.9385	1260.8625	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	65.1488	81.4562	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	502.8797	487.2434	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	11.41 Call	200	496.8565	481.4951	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	98.0282	99.3265	0.0000	0.0000	0	0.00
			1,200					0.00	0.00
		Total	18,899					11.00	127,578.50
									2,785,823.00
									22,316,865,013.20
Future									
Mar 2016	ZACR	Future	158	2.5425	2.5364	0.0000	0.0000	0	0.00
			158					0.00	0.00
		Total	158					0.00	0.00
									56,887.00
									1,234,459,165.00
Future									
Mar 2016	ZADK	Future	123	2.4757	2.4784	2.4535	2.4535	246	6,032,535.00
			123					246.00	6,032,535.00
		Total	123					246.00	6,032,535.00
									622.00
									13,186,589.00
Future									
Mar 2016	ZAEU	Future	68,255	18.4714	18.4909	18.5016	18.2750	2,362	43,567,866.00
Jun 2016	ZAEU	Future	35,244	18.8521	18.8722	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	Future	6,298	19.2857	19.3052	19.2836	19.1600	518	9,986,230.00
Dec 2016	ZAEU	Future	5,846	19.7166	19.7452	0.0000	0.0000	0	0.00
			115,643					2,880.00	53,554,096.00
									7,885,101.00
									103,119,812,440.40
Option									
Mar 2016	ZAEU	13.05 Put	18,000	0.2304	0.3064	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.3146	0.4102	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	1.1311	1.3656	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	1.5810	1.8732	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	4.3290	4.8660	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	3577.8659	3598.3528	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	6.4659	7.4528	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	6.8637	7.9502	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	3111.7612	3133.2738	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	10.3612	12.3738	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	2540.2401	2564.1443	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	2491.2567	2515.4513	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	2344.6744	2369.8397	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	2198.7276	2225.0332	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	1640.5403	1670.4886	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	13.9108	14.6964	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2960.8591	2985.3205	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	231.8918	248.9108	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	324.0881	345.2966	0.0000	0.0000	0	0.00

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Dec 2016	ZAEU	20.80 Call	2,912	1140.3465	1195.6638	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	879.8983	928.9255	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4,636,944.00
		Total	448,913					2,880.00	53,554,096.00	12,522,045.00
										103,119,812,440.40
Future										
Mar 2016	ZAFR	Future	6,452	16.9025	16.9045	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490,851.00
		Total	6,452					0.00	0.00	490,851.00
										4,757,257,533.60
Future										
Mar 2016	ZAGB	Future	32,206	23.9737	24.1983	24.1611	23.9301	751	18,059,915.30	
Jun 2016	ZAGB	Future	2,345	24.4053	24.6347	24.5200	24.4504	401	9,812,940.00	
Sep 2016	ZAGB	Future	390	24.8968	25.1298	25.0100	25.0100	15	375,150.00	
			34,941					1,167.00	28,248,005.30	5,382,386.00
										83,318,016,196.80
Option										
Mar 2016	ZAGB	20.75 Put	21,300	45.7105	49.1149	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	152.7483	144.2899	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	454.3304	415.9659	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	849.8847	1006.2206	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	405.0403	502.6039	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	1381.4199	1545.6728	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	691.7062	794.7776	0.0000	0.0000	0	0.00	
			54,400					0.00	0.00	1,600,550.00
		Total	89,341					1,167.00	28,248,005.30	6,982,936.00
										83,318,016,196.80
Future										
Jun 2016	ZAHK	Future	3,381	2.2000	2.2087	0.0000	0.0000	0	0.00	
			3,381					0.00	0.00	3,381.00
		Total	3,381					0.00	0.00	3,381.00
										74,030,376.00
Future										
Mar 2016	ZAJY	Future	6,998	0.1440	0.1446	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1469	0.1475	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706,082.00
		Total	11,586					0.00	0.00	706,082.00
										7,306,022,642.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1637	0.1638	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12,853.00
		Total	1,266					0.00	0.00	12,853.00
										167,326,730.00

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Future										
Mar 2016	ZAUM	Future	1,049	16.9286	16.9462	0.0000	0.0000	0	0.00	
Jun 2016	ZAUM	Future	116	17.2274	17.2463	17.1582	17.0864	40	68,436,850.00	
Sep 2016	ZAUM	Future	90	17.5631	17.5822	0.0000	0.0000	0	0.00	
			<u>1,255</u>					<u>40.00</u>	<u>68,436,850.00</u>	<u>115,457.00</u>
		Total	1,255					40.00	68,436,850.00	119,980.00
Future										
Mar 2016	ZAUS	Future	974,392	16.9286	16.9462	16.9485	16.7391	128,550	2,160,490,725.90	
Jun 2016	ZAUS	Future	78,125	17.2274	17.2463	17.1913	17.0846	17,714	303,221,128.30	
Sep 2016	ZAUS	Future	34,439	17.5631	17.5822	17.5809	17.4900	30	526,063.50	
Dec 2016	ZAUS	Future	10,897	17.8918	17.9190	17.7882	17.7882	25	444,705.00	
			<u>1,097,853</u>					<u>146,319.00</u>	<u>2,464,682,622.70</u>	<u>102,454,138.00</u>
										<u>1,068,908,742,701.60</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0400	0.0721	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0476	0.0848	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0934	0.1590	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.1030	0.1742	0.0000	0.0000	1,204	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.1269	0.2093	0.0000	0.0000	788	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.1395	0.2272	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.1569	0.2515	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.2027	0.3139	0.0000	0.0000	786	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.2855	0.4229	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	4379.1429	4396.9421	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	0.8155	1.0622	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	4129.5252	4147.3877	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	1.2626	1.5654	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	1.7117	2.0537	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3730.6892	3748.6550	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	2.3511	2.7300	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	3432.3328	3450.3448	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	3382.5653	3400.7150	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	5.0535	5.9520	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	3173.7154	3192.2345	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2994.9706	3013.9277	0.0000	0.0000	788	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	6.4491	7.8344	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2935.4560	2954.5896	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2836.3515	2855.8183	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	8.7679	11.0236	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2727.4770	2747.3745	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	9.4430	11.9611	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.31 Call	43,156	2628.6464	2649.0025	0.0000	0.0000	786	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2441.3294	2462.7620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	12.7294	16.5620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2352.8504	2374.9023	0.0000	0.0000	1,204	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2244.9701	2267.8899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	16.3701	21.6899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	2196.0394	2219.3988	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	18.5823	24.8099	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	23.6872	31.9952	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	23.9931	32.4254	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	24.3037	32.8606	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	25.2602	34.2022	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1759.6746	1788.5129	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1695.2416	1723.3515	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	54.6095	67.6266	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1463.1039	1494.8577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1445.7796	1477.8163	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1437.1474	1469.3267	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1428.5376	1460.8580	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1411.3819	1443.9841	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1402.8365	1435.5791	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1277.3716	1312.1812	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1196.7537	1232.8672	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	118.1537	136.6672	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	1080.7766	1118.6624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	152.1766	172.4624	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	938.8171	977.9826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	847.6556	888.1365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	301.9389	325.6247	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	751.3460	792.9286	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	722.9760	764.8083	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	617.6066	659.9948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	491.0932	515.8939	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	437.5246	477.0895	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	363.4263	400.5596	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	185.2121	211.7199	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.4344	5.9574	0.0000	0.0000	330	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.9967	9.2826	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.5581	9.7908	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.9390	11.0275	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3740.8132	3759.5042	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	13.4132	13.2042	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	13.53 Put	36,230	13.6910	13.4464	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	36.0370	35.7452	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	52.0767	53.3797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	83.7257	88.7063	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	2390.1397	2415.1220	0.0000	0.0000	330	0.00
Jun 2016	ZAUS	15.00 Call	53,633	2328.6321	2354.6659	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	700	314.2110	334.6581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1474.3464	1514.3674	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	1389.9947	1430.7977	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	1213.8247	1254.4760	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	563.1431	585.0620	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	1013.3787	1054.2694	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	955.2790	996.0185	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	685.4976	722.8747	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	604.4431	639.8174	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	578.3908	612.9369	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	18.0565	23.1600	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	56.9658	73.1159	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	1197.3848	1239.5882	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	1121.3436	1163.4954	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	627.8416	660.2752	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	9.0539	8.7266	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	21.2984	27.5095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	131.9955	149.1846	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	146.9182	164.5709	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	151.3695	169.1426	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	200.5196	219.2274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2750.0345	2796.3581	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	399.4123	417.8159	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	534.8379	559.0258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	639.7036	664.7815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	1216.5676	1262.9733	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	1087.8745	1131.5809	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	1063.7215	1106.8815	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	1058.4504	1101.4867	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	1019.9777	1062.0792	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	995.3444	1036.8238	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	893.1086	932.0123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	882.6242	921.2342	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	870.2696	908.5224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	777.7651	813.1649	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.00 Call	500	668.3105	699.8050	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	16.75 Put	1,800	841.4413	0.0000	0.0000	0.0000	1,800	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	832.4856	0.0000	0.0000	0.0000	1,800	0.00	
			<u>1,296,178</u>					<u>9,816.00</u>	<u>0.00</u>	<u>21,919,045.00</u>
		Total	2,394,031					156,135.00	2,464,682,622.70	124,373,183.00
										1,068,908,742,701.60
Future										
Mar 2016	ZAZW	Future	1	1.4529	1.4598	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>
		Total	1					0.00	0.00	23,399.00
										167,046,491.00
		Grand Total	3,417,664					160,765.00	2,626,644,200.10	167,050,552
										1,493,147,064,309.50