



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.6042	17.4069	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.6082	17.4141	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.6186	17.4542	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.6364	17.3924	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.6724	17.6060	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.6916	17.6497	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.7241	17.7656	0.0000	0.0000	0	0.00		
			542					0.00	0.00	102,359.00	1,288,394,741.40
Option											
Feb 2016	DAEU	15.40 Put	100	2.2264	4.0146	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1536.2263	1346.0342	0.0000	0.0000	0	0.00		
			200					0.00	0.00	289,600.00	0.00
Total			742					0.00	0.00	391,959.00	1,288,394,741.40
Future											
Feb 2016	DAGB	Future	163	23.1488	22.8961	0.0000	0.0000	51	1,170,730.50		
Feb 2016	DAGB	Future	56	23.1621	22.9091	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.1933	22.9404	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	88	23.3679	23.1163	0.0000	0.0000	0	0.00		
			422					51.00	1,170,730.50	35,805.00	547,417,228.30
Option											
Sep 2016	DAGB	21.20 Put	12,264	301.8784	355.8299	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	885.2039	834.7289	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
Total			24,950					51.00	1,170,730.50	191,886.00	547,417,228.30
Future											
Feb 2016	DAUS	Future	4,300	16.1003	16.0107	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	454	16.1065	16.0168	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.1157	16.0259	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	Future	924	16.1187	16.0290	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	300	16.1218	16.0320	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.1494	16.0593	0.0000	0.0000	15	241,440.00
Feb 2016	DAUS	Future	306	16.1586	16.0684	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.1801	16.0899	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.1924	16.1022	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.2046	16.1146	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	35	16.2537	16.1639	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	140	16.2659	116.1963	0.0000	0.0000	140	2,271,682.00
Apr 2016	DAUS	Future	1,765	16.3000	16.2113	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	16.3155	16.2273	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	1,000	16.3433	16.2395	0.0000	0.0000	1,000	16,219,500.00
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.3881	16.3004	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	100	16.4010	16.3131	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.4464	16.3574	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.4755	16.3859	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	105	16.6930	16.6142	0.0000	0.0000	105	1,744,491.00
Sep 2016	DAUS	Future	259	16.7949	16.7042	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.0991	17.0076	0.0000	0.0000	0	0.00
			<u>17,198</u>					<u>1,260.00</u>	<u>20,477,113.00</u>
									<u>3,594,082.00</u>
									<u>37,361,778,985.40</u>

Option

Feb 2016	DAUS	16.57 Call	5,000	36.2997	43.0954	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	239.6104	214.4993	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	76.4040	78.4747	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	723.8819	649.3242	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	52.7149	55.8441	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2198.8332	2109.4482	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.7326	3.8576	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1228.4440	1144.0819	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0251	0.0258	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.3945	0.5941	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1319.3655	1233.4295	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	608.2539	554.0536	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.4446	1.6489	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1565.7480	1477.0282	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1572.3352	1484.0346	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1562.5698	1474.3581	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1552.8109	1464.6913	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	751.8806	691.7149	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.5268	2.7137	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.63 Call	17,991	1592.2116	1510.1861	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	5.5164	6.4296	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1309.1853	1234.8771	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2240	0.2560	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.5624	6.2200	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1100.4539	1033.9338	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	619.5278	578.8508	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	711.0038	666.3068	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	538.4837	505.2990	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	19.7136	22.5839	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1071.0981	1011.1501	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	312.0668	296.5648	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	418.4775	397.3389	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.4427	1.5487	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	12.4281	13.5940	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	948.3907	898.0213	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	612.2917	579.2801	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	461.3267	438.0369	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	43.9584	48.7982	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1115.6666	1058.9953	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.5826	3.4342	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	18.1513	18.9246	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	841.0742	802.0238	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	601.8604	575.5408	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.3145	4.9987	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1284.8407	1226.5950	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	92.8007	103.8873	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1083.2033	1034.8926	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	213.3454	238.7881	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	745.3406	714.6790	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.5796	4.2949	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	21.0393	22.8733	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	769.0188	738.2940	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	622.9278	599.3030	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	866.2102	925.0141	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	447.6145	435.0962	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.7908	5.4169	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	22.4989	22.9895	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	708.5283	683.8525	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	615.3795	595.2596	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	11.1601	10.1480	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1527.0134	1467.5917	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	7.6576	7.1321	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	23.1035	23.5117	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	658.2441	638.6758	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	602.9835	585.8050	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	38.6937	40.4563	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	817.1567	791.3019	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	224.3579	247.5568	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	502.4275	488.4105	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	9.9029	9.3769	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	20.5278	20.7242	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	639.1279	622.6986	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	605.9541	590.7770	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.6243	11.1865	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	19.2558	23.3034	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	619.0228	604.2338	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	603.6305	589.3457	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	12.1597	12.0734	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	23.4138	25.8785	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	601.4763	587.2267	0.0000	0.0000	0	0.00		
			<u>407,244</u>					0.00	0.00		
Total			424,442					1,260.00	20,477,113.00	10,443,243.00	37,361,778,985.40
Future											
Mar 2016	EUUS	Future	2,025	1.0912	1.0850	0.0000	0.0000	0	0.00		
			<u>2,025</u>					0.00	0.00	230,210.00	2,612,371,782.00
Total			2,025					0.00	0.00	230,210.00	2,612,371,782.00
Future											
Mar 2016	ZAAD	Future	13,398	11.4360	11.4105	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,819	11.5904	11.5658	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	500	11.7665	11.7424	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	11.9399	11.9166	0.0000	0.0000	0	0.00		
			<u>16,786</u>					0.00	0.00	2,756,067.00	22,347,234,792.40
Option											
Mar 2016	ZAAD	9.80 Put	200	2.9161	2.7805	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1048.7383	1024.1808	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	48.0431	55.2655	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	268.7916	265.0792	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	264.0783	260.5637	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	23.1925	25.7161	0.0000	0.0000	0	0.00		
			<u>1,200</u>					0.00	0.00	32,377.00	0.00

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Total			17,986					0.00	0.00	2,788,444.00	22,347,234,792.40	
Future												
	Mar 2016	ZADK	Future	60	2.3692	2.3438	0.0000	0.0000	0	0.00		
				60					0.00	0.00	685.00	14,708,984.00
			Total	60					0.00	0.00	685.00	14,708,984.00
Future												
	Mar 2016	ZAEU	Future	72,963	17.6792	17.4812	17.6500	17.4275	38	667,232.30		
	Jun 2016	ZAEU	Future	40,320	18.0427	17.8427	17.8545	17.8545	70	1,249,815.00		
	Sep 2016	ZAEU	Future	6,298	18.4585	18.2548	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	5,887	18.8660	18.6576	0.0000	0.0000	0	0.00		
				125,468					108.00	1,917,047.30	7,909,343.00	103,568,391,827.60
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	0.2509	0.3752	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.3519	0.5226	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	1.4126	2.0364	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	2.0323	2.8192	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	3.6412	4.8977	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2784.0148	2587.8511	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	4.8148	6.6511	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	5.0991	7.0820	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2316.8705	2122.2592	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	7.6705	11.0592	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1745.2140	1561.3010	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1697.7854	1515.4820	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1557.5663	1380.8107	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	1421.0571	1250.9402	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	928.0360	794.6578	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	15.7694	17.2029	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	2204.5742	2031.7607	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	333.7620	378.6650	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	458.4508	520.3358	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	822.7289	775.4864	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	628.8279	593.9998	0.0000	0.0000	0	0.00		
				333,270					0.00	0.00	4,636,944.00	0.00
			Total	458,738					108.00	1,917,047.30	12,546,287.00	103,568,391,827.60
Future												
	Mar 2016	ZAFR	Future	6,452	15.9529	15.7553	0.0000	0.0000	0	0.00		
				6,452					0.00	0.00	490,851.00	4,757,257,533.60

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Total			6,452					0.00	0.00	490,851.00	4,757,257,533.60
Future											
Mar 2016	ZAGB	Future	32,199	23.2246	22.9717	23.1701	22.8404	765	17,647,804.50		
Jun 2016	ZAGB	Future	2,726	23.6435	23.3890	23.4076	23.4000	140	3,276,532.00		
Sep 2016	ZAGB	Future	890	24.1153	23.8575	23.7000	23.7000	5	118,500.00		
			35,815					910.00	21,042,836.50	5,388,349.00	83,459,679,940.90
Option											
Mar 2016	ZAGB	20.75 Put	21,300	22.8814	29.3620	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	22.05 Put	6,000	151.5707	226.5312	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	560.9119	720.1438	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	346.5394	297.8052	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	113.8708	99.5684	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	865.2230	793.9942	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	377.8725	349.3891	0.0000	0.0000	0	0.00		
			54,400					0.00	0.00	1,601,047.00	0.00
Total			90,215					910.00	21,042,836.50	6,989,396.00	83,459,679,940.90
Future											
Jun 2016	ZAHK	Future	3,381	2.1181	2.1034	0.0000	0.0000	0	0.00		
			3,381					0.00	0.00	3,381.00	74,030,376.00
Total			3,381					0.00	0.00	3,381.00	74,030,376.00
Future											
Mar 2016	ZAJY	Future	5,897	0.1342	0.1326	0.0000	0.0000	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1370	0.1354	0.0000	0.0000	0	0.00		
Sep 2016	ZAJY	Future	947	0.1401	0.1385	0.0000	0.0000	0	0.00		
			11,432					0.00	0.00	708,130.00	7,335,282,155.70
Total			11,432					0.00	0.00	708,130.00	7,335,282,155.70
Future											
Mar 2016	ZAKS	Future	1,266	0.1571	0.1564	0.0000	0.0000	0	0.00		
			1,266					0.00	0.00	12,853.00	167,326,730.00
Total			1,266					0.00	0.00	12,853.00	167,326,730.00
Future											
Mar 2016	ZAUM	Future	1,111	16.2016	16.1115	16.2013	16.0423	36	58,095,260.00		
Jun 2016	ZAUM	Future	154	16.4884	16.3986	0.0000	0.0000	0	0.00		
Sep 2016	ZAUM	Future	90	16.8081	16.7176	0.0000	0.0000	0	0.00		
			1,355					36.00	58,095,260.00	116,999.00	126,360,537,420.00
Total			1,355					36.00	58,095,260.00	121,522.00	126,360,537,420.00

<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>
Future									
Mar 2016	ZAUS	Future	965,818	16.2016	16.1115	16.2136	16.0069	30,519	493,006,360.30
Jun 2016	ZAUS	Future	94,253	16.4884	16.3986	16.5039	16.2923	8,454	138,999,220.90
Sep 2016	ZAUS	Future	113,240	16.8081	16.7176	16.7693	16.7051	48,149	803,354,830.00
Dec 2016	ZAUS	Future	14,303	17.1165	17.0245	0.0000	0.0000	3,450	58,846,650.00
			<u>1,187,614</u>					<u>90,572.00</u>	<u>1,494,207,061.20</u>
									<u>103,177,327.00</u>
									<u>1,080,979,364,443.10</u>
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0432	0.0474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0495	0.0541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0844	0.0911	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0914	0.0984	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.1126	0.1208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1250	0.1337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1421	0.1516	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1882	0.1996	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2743	0.2888	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3652.1561	3562.0788	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.8710	0.9008	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3402.6011	3312.5337	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	1.4111	1.3881	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.6666	1.7060	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3003.4643	2913.4598	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.9952	2.1308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2704.2305	2614.4901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2654.3897	2564.7117	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	3.5437	4.2896	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2445.1871	2355.8528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2266.0807	2177.1786	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	4.5372	5.7639	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2206.4331	2117.7121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2107.0939	2018.7252	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	6.2607	8.4189	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1997.9439	1910.0498	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	6.7801	9.2365	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1898.8511	1811.4832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1711.0247	1624.9839	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	9.4247	13.4839	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1622.3144	1539.2130	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1516.8448	1435.8205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	15.2448	24.3205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1469.5136	1389.4297	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.80 Put	15,000	20.9523	31.9617	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	36.5056	51.7489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	37.5245	53.0103	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	38.5656	54.2946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	41.8261	58.2949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1064.5850	995.1178	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1006.0506	938.5032	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	111.3869	141.2610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	803.4929	746.5124	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	788.9978	732.8385	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	781.8063	726.0596	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	774.6553	719.3221	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	760.4699	705.9641	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	753.4360	699.3457	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	652.7154	604.8825	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	590.6714	546.9826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	239.0714	285.4826	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	505.3719	467.7321	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	303.7719	356.2321	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	406.0166	378.5528	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	349.6019	326.8263	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	558.7348	629.3473	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	293.8628	275.7566	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	278.2061	261.4111	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	223.1437	210.9199	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	771.5437	849.4199	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	848.1214	927.9056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	887.3334	967.9878	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	967.4686	1049.2780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	137.7230	131.8673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	105.9778	102.4472	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	1,000	80.7493	78.9066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	39.1061	40.5590	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.3849	5.1066	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.6602	9.2606	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.3714	9.9571	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	12.1593	12.9339	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3008.4100	2920.3001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	20.0100	21.7001	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	20.9957	22.8060	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	60.8333	67.8484	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	84.6970	94.8436	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.85 Put	8,000	130.4750	149.2749	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1704.3296	1634.8402	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1648.8817	1580.7567	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	495.5921	542.4065	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	932.7313	892.0287	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	579.8777	630.5382	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	869.6633	831.8389	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	762.6210	820.7964	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	739.0112	707.9642	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	6,000	841.9360	902.5715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	854.4449	915.4455	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	20,000	1030.9688	1096.5881	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	596.1665	572.1447	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	589.8192	566.1128	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	556.1455	534.1194	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	6,000	380.0530	367.4475	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	341.9428	331.2957	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	330.2468	319.9548	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	314.1147	303.6878	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	250.9203	243.4900	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	16.4542	14.9129	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	127.0160	141.3366	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	796.0295	772.5567	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	740.0390	719.0768	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	390.2391	381.4460	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.3630	12.8692	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	19.0422	16.7222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	19.4842	17.0698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	22.5881	25.4139	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	258.9702	284.3102	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	280.6387	307.6105	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	287.0206	314.4636	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	349.0405	376.8047	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2128.1697	2066.6911	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	556.3421	592.3699	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	640.1515	682.5663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	735.8200	781.3647	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	875.4941	925.0654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	908.1162	958.5485	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	997.8002	1050.4832	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.76 Put	15,000	1038.2493	1091.8817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.51 Put	15,000	1508.8119	1570.2635	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	18.45 Call	1,700	853.5550	831.7136	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	756.9169	738.0923	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	738.9097	720.6879	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	734.9894	716.8975	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	706.4411	689.3064	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	688.2349	671.7083	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	613.8634	599.8169	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	606.3045	592.5115	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	597.4118	583.9159	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	577.3726	564.5377	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	559.6197	548.2841	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	549.3733	540.4819	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	535.8058	527.3986	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	485.2849	478.6579	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	477.9292	471.5629	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1086.2187	1140.2136	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	622.6829	612.4836	0.0000	0.0000	0	0.00	
			<u>1,526,265</u>					<i>0.00</i>	<i>0.00</i>	<i>22,209,033.00</i>
		Total	2,713,879					90,572.00	1,494,207,061.20	125,386,360.00
										<i>0.00</i>
Future										
Mar 2016	ZAZW	Future	1	1.3728	1.3647	0.0000	0.0000	0	0.00	
			<u>1</u>					<i>0.00</i>	<i>0.00</i>	<i>23,399.00</i>
		Total	1					0.00	0.00	23,399.00
										<i>167,046,491.00</i>
										167,046,491.00
		Grand Total	3,756,924					92,937.00	1,596,910,048.50	168,268,634
										1,509,188,330,509.70