



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2016	DAEU	Future	100	17.7153	17.6042	0.0000	0.0000	0	0.00
Feb 2016	DAEU	Future	34	17.7194	17.6082	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	5	17.7296	17.6186	0.0000	0.0000	0	0.00
Mar 2016	DAEU	Future	293	17.7475	17.6364	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	17.7836	17.6724	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	17.8027	17.6916	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.8352	17.7241	0.0000	0.0000	0	0.00
			<u>542</u>					<u>0.00</u>	<u>0.00</u>
									<u>102,359.00</u>
									<u>1,288,394,741.40</u>
Option									
Feb 2016	DAEU	15.40 Put	100	1.5553	2.2264	0.0000	0.0000	0	0.00
Feb 2016	DAEU	16.06 Call	100	1645.0050	1536.2263	0.0000	0.0000	0	0.00
			<u>200</u>					<u>0.00</u>	<u>0.00</u>
									<u>289,600.00</u>
									<u>0.00</u>
		Total	742					0.00	0.00
									391,959.00
									1,288,394,741.40
Future									
Feb 2016	DAGB	Future	163	23.3621	23.1488	0.0000	0.0000	0	0.00
Feb 2016	DAGB	Future	56	23.3754	23.1621	0.0000	0.0000	0	0.00
Mar 2016	DAGB	Future	115	23.4067	23.1933	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	116	23.5835	23.3679	0.0000	0.0000	28	659,556.80
			<u>450</u>					<u>28.00</u>	<u>659,556.80</u>
									<u>35,833.00</u>
									<u>548,076,785.10</u>
Option									
Sep 2016	DAGB	21.20 Put	12,264	274.5232	301.8784	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	968.6986	885.2039	0.0000	0.0000	0	0.00
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>
									<u>156,081.00</u>
									<u>0.00</u>
		Total	24,978					28.00	659,556.80
									191,914.00
									548,076,785.10
Future									
Feb 2016	DAUS	Future	4,300	16.1613	16.1003	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	454	16.1674	16.1065	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	4,330	16.1765	16.1157	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	924	16.1796	16.1187	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.1826	16.1218	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.2100	16.1494	0.0000	0.0000	73	1,177,891.50		
Feb 2016	DAUS	Future	306	16.2192	16.1586	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.2406	16.1801	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.2528	16.1924	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.2651	16.2046	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.3142	16.2537	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	16.3265	16.2659	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,960	16.3614	16.3000	0.0000	0.0000	195	3,189,225.00		
Apr 2016	DAUS	Future	700	16.3772	16.3155	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	0	16.4058	16.3433	0.0000	0.0000	1,000	16,423,500.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.4505	16.3881	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.4634	16.4010	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.5083	16.4464	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.5372	16.4755	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.7537	16.6930	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.8576	16.7949	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.1641	17.0991	0.0000	0.0000	0	0.00		
			<u>16,393</u>					<u>1,268.00</u>	<u>20,790,616.50</u>	<u>3,595,350.00</u>	<u>37,382,569,601.90</u>

Option

Feb 2016	DAUS	16.57 Call	5,000	40.1865	36.2997	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.07 Call	2,500	219.8887	0.0000	0.0000	0.0000	5,000	0.00
Feb 2016	DAUS	16.01 Call	5,000	268.9147	239.6104	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	82.6349	76.4040	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	780.2556	723.8819	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	55.6902	52.7149	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2259.3924	2198.8332	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.0413	2.7326	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1287.4906	1228.4440	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0000	0.0251	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.2937	0.3945	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1377.8048	1319.3655	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	649.4744	608.2539	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.1372	1.4446	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1625.0959	1565.7480	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1630.7308	1572.3352	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1620.8521	1562.5698	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1610.9765	1552.8109	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	795.3759	751.8806	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.34 Put	17,991	2.0393	2.5268	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1650.0066	1592.2116	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.5532	5.5164	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1361.0010	1309.1853	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1507	0.2240	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	4.5835	5.5624	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1145.9643	1100.4539	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	645.5372	619.5278	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	739.8135	711.0038	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	558.7046	538.4837	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	17.9418	19.7136	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1114.2562	1071.0981	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	319.2569	312.0668	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	430.5874	418.4775	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.2088	1.4427	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.1673	12.4281	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	985.8562	948.3907	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	634.8970	612.2917	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	475.5375	461.3267	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	39.8514	43.9584	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1158.3025	1115.6666	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.0580	3.5826	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	15.6308	18.1513	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	871.1085	841.0742	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	621.2477	601.8604	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.6746	5.3145	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1329.5520	1284.8407	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	86.4236	92.8007	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1121.7933	1083.2033	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	201.3450	213.3454	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	768.6850	745.3406	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.0431	4.5796	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	17.9117	21.0393	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	793.2049	769.0188	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	641.3807	622.9278	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	832.8427	866.2102	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	457.6214	447.6145	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.1769	5.7908	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	18.9609	22.4989	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	728.9286	708.5283	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	632.2011	615.3795	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	9.9294	11.1601	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	15.52 Call	2,000	1573.0477	1527.0134	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	6.9060	7.6576	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	17.4591	23.1035	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	675.7856	658.2441	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	618.4331	602.9835	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	31.0277	38.6937	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	840.6873	817.1567	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	214.5724	224.3579	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	514.4300	502.4275	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	8.7619	9.9029	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	16.6079	20.5278	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	655.4229	639.1279	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	620.9340	605.9541	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	9.9727	11.6243	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	24.8915	19.2558	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	635.0381	619.0228	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	619.0568	603.6305	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.6655	12.1597	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	31.3532	23.4138	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	615.1885	601.4763	0.0000	0.0000	0	0.00		
			<u>409,744</u>					<u>5,000.00</u>	<u>0.00</u>	<u>6,854,161.00</u>	<u>0.00</u>
Total			426,137					6,268.00	20,790,616.50	10,449,511.00	37,382,569,601.90
Future											
Mar 2016	EUUS	Future	2,025	1.0940	1.0912	0.0000	0.0000	0	0.00		
			<u>2,025</u>					<u>0.00</u>	<u>0.00</u>	<u>230,210.00</u>	<u>2,612,371,782.00</u>
Total			2,025					0.00	0.00	230,210.00	2,612,371,782.00
Future											
Mar 2016	ZAAD	Future	13,397	11.4340	11.4360	11.4360	11.4360	1	11,436.00		
Jun 2016	ZAAD	Future	3,317	11.5886	11.5904	11.5566	11.5514	1,000	11,554,000.00		
Sep 2016	ZAAD	Future	500	11.7653	11.7665	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	69	11.9392	11.9399	0.0000	0.0000	0	0.00		
			<u>17,283</u>					<u>1,001.00</u>	<u>11,565,436.00</u>	<u>2,757,068.00</u>	<u>22,358,800,228.40</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	2.4583	2.9161	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1044.5624	1048.7383	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	45.8182	48.0431	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	264.4944	268.7916	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	259.4239	264.0783	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	20.9952	23.1925	0.0000	0.0000	0	0.00		

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			1,200					0.00	0.00	32,377.00	0.00	
		Total	18,483					1,001.00	11,565,436.00	2,789,445.00	22,358,800,228.40	
Future												
	Mar 2016	ZADK	Future	0	2.3842	2.3692	2.3775	2.3775	60	1,427,100.00		
				0					60.00	1,427,100.00	745.00	16,136,084.00
		Total	0					60.00	1,427,100.00	745.00	16,136,084.00	
Future												
	Mar 2016	ZAEU	Future	73,060	17.7902	17.6792	17.7299	17.5701	254	4,513,561.60		
	Jun 2016	ZAEU	Future	40,570	18.1554	18.0427	18.0214	18.0214	250	4,505,350.00		
	Sep 2016	ZAEU	Future	6,298	18.5735	18.4585	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	5,887	18.9844	18.8660	0.0000	0.0000	0	0.00		
				125,815					504.00	9,018,911.60	7,909,847.00	103,577,410,739.20
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	0.1906	0.2509	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	0.2675	0.3519	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	1.0813	1.4126	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	1.5603	2.0323	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	3.3066	3.6412	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	2894.5716	2784.0148	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	4.3716	4.8148	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	4.6290	5.0991	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2427.1469	2316.8705	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	6.9469	7.6705	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	1853.2619	1745.2140	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	1804.0468	1697.7854	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.15 Call	24,000	1661.4854	1557.5663	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.30 Call	36,640	1521.9220	1421.0571	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.90 Call	19,500	1008.9702	928.0360	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	14.20 Put	6,000	14.9385	15.7694	0.0000	0.0000	0	0.00		
	Jun 2016	ZAEU	15.96 Call	6,000	2303.6384	2204.5742	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.40 Put	2,912	316.3565	333.7620	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	16.90 Put	2,961	435.3255	458.4508	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	20.80 Call	2,912	851.3046	822.7289	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	21.90 Call	2,961	648.7099	628.8279	0.0000	0.0000	0	0.00		
				333,270					0.00	0.00	4,636,944.00	0.00
		Total	459,085					504.00	9,018,911.60	12,546,791.00	103,577,410,739.20	
Future												
	Mar 2016	ZAFR	Future	6,452	15.9925	15.9529	0.0000	0.0000	0	0.00		

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			6,452					0.00	0.00	490,851.00	4,757,257,533.60	
		Total	6,452					0.00	0.00	490,851.00	4,757,257,533.60	
Future												
	Mar 2016	ZAGB	Future	32,199	23.4380	23.2246	23.2949	23.2569	431	10,053,173.90		
	Jun 2016	ZAGB	Future	2,726	23.8601	23.6435	0.0000	0.0000	0	0.00		
	Sep 2016	ZAGB	Future	890	24.3368	24.1153	0.0000	0.0000	0	0.00		
				35,815					431.00	10,053,173.90	5,388,780.00	83,469,733,114.80
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	18.8587	22.8814	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	117.0559	151.5707	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	461.0647	560.9119	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	414.4811	346.5394	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	139.1942	113.8708	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	960.7068	865.2230	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	425.2936	377.8725	0.0000	0.0000	0	0.00		
				54,400					0.00	0.00	1,601,047.00	0.00
		Total	90,215					431.00	10,053,173.90	6,989,827.00	83,469,733,114.80	
Future												
	Jun 2016	ZAHK	Future	3,381	2.1247	2.1181	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	0.1353	0.1342	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1380	0.1370	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	947	0.1412	0.1401	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	0.1576	0.1571	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	1,101	16.2620	16.2016	16.2544	16.1141	30	48,553,070.00		
	Jun 2016	ZAUM	Future	154	16.5500	16.4884	16.4881	16.4475	10	16,467,800.00		
	Sep 2016	ZAUM	Future	90	16.8710	16.8081	0.0000	0.0000	0	0.00		
				1,345					40.00	65,020,870.00	117,039.00	126,425,558,290.00

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Total			1,345					40.00	65,020,870.00	121,562.00	126,425,558,290.00
Future											
Mar 2016	ZAUS	Future	944,010	16.2620	16.2016	16.2899	16.0565	51,040	823,548,670.90		
Jun 2016	ZAUS	Future	97,273	16.5500	16.4884	16.5647	16.3700	12,020	198,107,766.30		
Sep 2016	ZAUS	Future	120,740	16.8710	16.8081	16.8882	16.8726	13,510	226,810,142.00		
Dec 2016	ZAUS	Future	14,303	17.1814	17.1165	17.1825	17.1825	1,000	17,182,500.00		
			1,176,326					77,570.00	1,265,649,079.20	103,254,897.00	1,082,245,013,522.30
Option											
Mar 2016	ZAUS	11.55 Put	42,370	0.0297	0.0432	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.60 Put	30,000	0.0340	0.0495	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	0.0585	0.0844	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	0.0633	0.0914	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.91 Put	788	0.0782	0.1126	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	0.0869	0.1250	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.00 Put	30,000	0.0990	0.1421	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.11 Put	786	0.1316	0.1882	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.26 Put	10,000	0.1929	0.2743	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.55 Call	12,000	3712.3957	3652.1561	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.74 Put	10,000	0.6248	0.8710	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.80 Call	20,000	3462.7202	3402.6011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	12.95 Put	38,000	1.0224	1.4111	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.10 Put	35,000	1.2921	1.6666	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.20 Call	1,000	3063.4568	3003.4643	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.26 Put	10,000	1.5663	1.9952	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.50 Call	1,000	2764.1037	2704.2305	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.55 Call	12,000	2714.2395	2654.3897	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.75 Put	4,000	2.8879	3.5437	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.76 Call	10,000	2504.9255	2445.1871	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.94 Call	788	2325.7028	2266.0807	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	13.95 Put	32,000	3.7523	4.5372	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.00 Call	1,750	2266.0114	2206.4331	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.10 Call	9,370	2166.5923	2107.0939	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.20 Put	800	5.2698	6.2607	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.21 Call	10,000	2057.3435	1997.9439	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.26 Put	402	5.7304	6.7801	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.31 Call	43,156	1958.1493	1898.8511	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Call	1,300	1770.0918	1711.0247	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.50 Put	2,500	8.0918	9.4247	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	1681.2507	1622.3144	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Call	2,000	1574.0147	1516.8448	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.70 Put	1,600	12.0147	15.2448	0.0000	0.0000	0	0.00		

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Mar 2016	ZAUS	14.75 Call	29,370	1526.1704	1469.5136	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	16.6375	20.9523	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	29.4441	36.5056	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	30.2924	37.5245	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	31.1602	38.5656	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	33.8835	41.8261	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1113.7558	1064.5850	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1053.5665	1006.0506	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	93.3004	111.3869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	1,000	95.4446	0.0000	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	15.53 Call	25,000	843.4891	803.4929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	828.4013	788.9978	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	820.9125	781.8063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	813.4628	774.6553	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	798.6753	760.4699	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	791.3395	753.4360	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	685.9930	652.7154	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	620.8181	590.6714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	208.8181	239.0714	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	530.8769	505.3719	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	268.8769	303.7719	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	425.6445	406.0166	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	364.3226	349.6019	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	510.6073	558.7348	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	305.1096	293.8628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	288.4836	278.2061	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	230.0622	223.1437	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	718.0622	771.5437	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	793.2586	848.1214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	831.8480	887.3334	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	910.8614	967.4686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	140.1441	137.7230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	106.9701	105.9778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.65 Call	0	80.7768	80.7493	0.0000	0.0000	1,000	0.00
Mar 2016	ZAUS	18.24 Call	12,500	39.2399	39.1061	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.7464	5.3849	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	8.4447	9.6602	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	9.0574	10.3714	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	10.5961	12.1593	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3067.1499	3008.4100	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	17.1499	20.0100	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	18.0524	20.9957	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.25 Put	3,000	55.6376	60.8333	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	78.6631	84.6970	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	123.2847	130.4750	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1756.6048	1704.3296	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1700.2645	1648.8817	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	468.5780	495.5921	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	965.3526	932.7313	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	549.5288	579.8777	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	899.7460	869.6633	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	725.9690	762.6210	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	763.2191	739.0112	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.63 Put	0	802.7993	841.9360	0.0000	0.0000	12,000	0.00
Jun 2016	ZAUS	16.65 Put	850	815.0023	854.4449	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	987.5857	1030.9688	0.0000	0.0000	20,000	0.00
Jun 2016	ZAUS	16.93 Call	700	614.2483	596.1665	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	607.6249	589.8192	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	572.4859	556.1455	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.79 Call	0	388.7897	380.0530	0.0000	0.0000	6,000	0.00
Jun 2016	ZAUS	18.00 Call	850	349.1472	341.9428	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	336.9819	330.2468	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	320.4550	314.1147	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	255.3520	250.9203	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	14.7268	16.4542	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	118.1576	127.0160	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	818.8280	796.0295	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	760.5373	740.0390	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	398.3362	390.2391	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	13.0611	14.3630	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	17.1942	19.0422	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	17.5749	19.4842	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	18.0163	22.5881	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	250.9123	258.9702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	272.8876	280.6387	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	279.3629	287.0206	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	344.9115	349.0405	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2187.1150	2128.1697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	546.1489	556.3421	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	625.8521	640.1515	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	718.8354	735.8200	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	854.7679	875.4941	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	886.5411	908.1162	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	973.9739	997.8002	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.76 Put	15,000	1013.4273	1038.2493	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	17.51 Put	7,500	1475.3798	1508.8119	0.0000	0.0000	15,000	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	875.1947	853.5550	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	775.2698	756.9169	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	756.6155	738.9097	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	752.5541	734.9894	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	722.9632	706.4411	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	704.0914	688.2349	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.70 Call	1,365	626.9336	613.8634	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	619.0912	606.3045	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	609.8551	597.4118	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	589.0452	577.3726	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	570.6071	559.6197	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	559.6694	549.3733	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	544.1531	535.8058	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	490.6142	485.2849	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	482.8056	477.9292	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1061.8399	1086.2187	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	626.6401	622.6829	0.0000	0.0000	0	0.00	
			<u>1,496,765</u>					<u>55,000.00</u>	<u>0.00</u>	<u>22,264,033.00</u>
		Total	2,673,091					132,570.00	1,265,649,079.20	125,518,930.00
Future										
Mar 2016	ZAZW	Future	1	1.3860	1.3728	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
		Grand Total	3,718,633					140,902.00	1,384,184,744.00	168,409,536
										1,510,572,515,253.70