



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.8776	17.7153	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.8816	17.7194	0.0000	0.0000	17	301,707.50		
Mar 2016	DAEU	Future	5	17.8915	17.7296	0.0000	0.0000	4	71,110.00		
Mar 2016	DAEU	Future	293	17.9094	17.7475	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.9455	17.7836	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.9647	17.8027	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.9972	17.8352	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>21.00</u>	<u>372,817.50</u>	<u>102,380.00</u>	<u>1,288,767,558.90</u>
Option											
Feb 2016	DAEU	15.40 Put	100	1.3274	1.5553	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1806.6734	1645.0050	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					21.00	372,817.50	391,980.00	1,288,767,558.90
Future											
Feb 2016	DAGB	Future	163	23.6534	23.3621	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.6667	23.3754	0.0000	0.0000	34	800,309.00		
Mar 2016	DAGB	Future	115	23.6978	23.4067	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	116	23.8760	23.5835	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>34.00</u>	<u>800,309.00</u>	<u>35,867.00</u>	<u>548,877,094.10</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	238.2776	274.5232	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1071.8106	968.6986	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					34.00	800,309.00	191,948.00	548,877,094.10
Future											
Feb 2016	DAUS	Future	4,300	16.1960	16.1613	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	454	16.2020	16.1674	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	4,330	16.2111	16.1765	0.0000	0.0000	0	0.00		

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Feb 2016	DAUS	Future	924	16.2141	16.1796	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	300	16.2171	16.1826	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	392	16.2443	16.2100	0.0000	0.0000	66	1,072,665.00		
Feb 2016	DAUS	Future	306	16.2534	16.2192	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.2746	16.2406	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.2868	16.2528	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.2990	16.2651	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.3480	16.3142	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	16.3603	16.3265	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,960	16.3951	16.3614	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.4110	16.3772	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.4845	16.4505	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.4973	16.4634	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.5424	16.5083	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.5713	16.5372	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.7885	16.7537	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.8934	16.8576	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	17.2001	17.1641	0.0000	0.0000	0	0.00		
			<u>16,393</u>					<u>66.00</u>	<u>1,072,665.00</u>	<u>3,595,416.00</u>	<u>37,383,642,266.90</u>

Option

Feb 2016	DAUS	16.57 Call	5,000	35.9495	40.1865	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.07 Call	2,500	230.2130	219.8887	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	283.9130	268.9147	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	79.1844	82.6349	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0244	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	814.6295	780.2556	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	52.6197	55.6902	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2293.9522	2259.3924	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	2.1554	2.0413	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1320.8068	1287.4906	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0184	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.3411	0.2937	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1412.9396	1377.8048	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	673.3406	649.4744	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.2995	1.1372	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1660.2724	1625.0959	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1666.2679	1630.7308	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1656.4242	1620.8521	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1646.5842	1610.9765	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	27,500	822.9069	795.3759	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.2643	2.0393	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	14.63 Call	17,991	1682.9634	1650.0066	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.6767	4.5532	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1391.2857	1361.0010	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1797	0.1507	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	4.9176	4.5835	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1175.6440	1145.9643	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	666.8077	645.5372	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	761.6875	739.8135	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	574.0802	558.7046	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	17.7920	17.9418	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1139.5185	1114.2562	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	322.5384	319.2569	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	434.8425	430.5874	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.2832	1.2088	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	12.0051	11.1673	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1006.6778	985.8562	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	644.9746	634.8970	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	480.6875	475.5375	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	38.9834	39.8514	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1179.5970	1158.3025	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.3175	3.0580	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	16.7679	15.6308	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	883.3394	871.1085	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	626.1275	621.2477	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.2551	4.6746	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1351.1809	1329.5520	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	83.2588	86.4236	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1138.3575	1121.7933	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	191.2886	201.3450	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	775.2902	768.6850	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.4824	4.0431	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	19.5882	17.9117	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	800.1045	793.2049	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	644.4659	641.3807	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	806.1230	832.8427	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	455.0364	457.6214	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	5.5356	5.1769	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	20.8813	18.9609	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	731.9571	728.9286	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	632.8861	632.2011	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	10.8799	9.9294	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1593.5941	1573.0477	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	11.80 Put	250	7.1965	6.9060	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	19.4526	17.4591	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	675.9929	675.7856	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	617.6114	618.4331	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	33.0512	31.0277	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	843.6094	840.6873	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	205.9884	214.5724	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	511.8772	514.4300	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	9.0352	8.7619	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	18.5790	16.6079	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	654.1597	655.4229	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	619.0995	620.9340	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	9.9111	9.9727	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	23.1599	24.8915	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	632.4326	635.0381	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	616.3113	619.0568	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	10.7790	10.6655	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	26.8478	31.3532	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	611.7098	615.1885	0.0000	0.0000	0	0.00
			<u>409,744</u>					<u>0.00</u>	<u>0.00</u>
			Total	426,137				66.00	1,072,665.00
									10,449,577.00
									37,383,642,266.90
Future									
Mar 2016	EUUS	Future	2,000	1.1016	1.0940	0.0000	0.0000	25	275,675.00
			<u>2,000</u>					<u>25.00</u>	<u>275,675.00</u>
			Total	2,000				25.00	275,675.00
									230,235.00
									2,612,647,457.00
Future									
Mar 2016	ZAAD	Future	13,397	11.5463	11.4340	11.5478	11.5478	361	4,167,988.00
Jun 2016	ZAAD	Future	3,317	11.7020	11.5886	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	500	11.8800	11.7653	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	69	12.0543	11.9392	0.0000	0.0000	0	0.00
			<u>17,283</u>					<u>361.00</u>	<u>4,167,988.00</u>
									2,757,429.00
									22,362,968,216.40
Option									
Mar 2016	ZAAD	9.80 Put	200	2.2527	2.4583	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	1154.1724	1044.5624	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	30.6905	45.8182	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	319.0166	264.4944	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	313.1423	259.4239	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	24.1106	20.9952	0.0000	0.0000	0	0.00
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>
									32,377.00
									0.00

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Total			18,483					361.00	4,167,988.00	2,789,806.00	22,362,968,216.40
Future											
Mar 2016	ZAEU	Future	73,182	17.9521	17.7902	17.9663	17.8242	705	12,628,161.50		
Jun 2016	ZAEU	Future	40,570	18.3199	18.1554	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	6,298	18.7415	18.5735	18.7557	18.7526	300	5,626,245.00		
Dec 2016	ZAEU	Future	5,887	19.1536	18.9844	0.0000	0.0000	0	0.00		
			<u>125,937</u>					<u>1,005.00</u>	<u>18,254,406.50</u>	<u>7,910,852.00</u>	<u>103,595,665,145.70</u>
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.1778	0.1906	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.2494	0.2675	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	1.0036	1.0813	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	1.4454	1.5603	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	3.4194	3.3066	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	3056.6659	2894.5716	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	4.5659	4.3716	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	4.8431	4.6290	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	2589.4324	2427.1469	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	7.3324	6.9469	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	2015.8910	1853.2619	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	1966.7069	1804.0468	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	1819.5242	1661.4854	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	1677.5128	1521.9220	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	1144.4494	1008.9702	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	15.2930	14.9385	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	2455.4267	2303.6384	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	293.1090	316.3565	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	404.8661	435.3255	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	891.2385	851.3046	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	674.4309	648.7099	0.0000	0.0000	0	0.00		
			<u>333,270</u>					<u>0.00</u>	<u>0.00</u>	<u>4,636,944.00</u>	<u>0.00</u>
Total			459,207					1,005.00	18,254,406.50	12,547,796.00	103,595,665,145.70
Future											
Mar 2016	ZAFR	Future	6,452	16.1151	15.9925	0.0000	0.0000	0	0.00		
			<u>6,452</u>					<u>0.00</u>	<u>0.00</u>	<u>490,851.00</u>	<u>4,757,257,533.60</u>
Total			6,452					0.00	0.00	490,851.00	4,757,257,533.60
Future											
Mar 2016	ZAGB	Future	34,574	23.7295	23.4380	23.6699	23.4622	3,245	76,582,491.50		
Jun 2016	ZAGB	Future	2,766	24.1563	23.8601	24.0402	24.0402	40	961,608.00		
Sep 2016	ZAGB	Future	890	24.6378	24.3368	0.0000	0.0000	0	0.00		

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			38,230					3,285.00	77,544,099.50	5,392,065.00	83,547,277,214.30	
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	16.8421	18.8587	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	83.5054	117.0559	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	345.8750	461.0647	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	523.5301	414.4811	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	181.9391	139.1942	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	1090.9105	960.7068	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	488.1462	425.2936	0.0000	0.0000	0	0.00		
			54,400					0.00	0.00	1,601,047.00	0.00	
	Total		92,630					3,285.00	77,544,099.50	6,993,112.00	83,547,277,214.30	
Future												
	Jun 2016	ZAHK	Future	3,381	2.1266	2.1247	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	0.1374	0.1353	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1402	0.1380	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	947	0.1434	0.1412	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	0.1581	0.1576	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	1,096	16.2960	16.2620	16.3917	16.2641	51	83,056,640.00		
	Jun 2016	ZAUM	Future	169	16.5842	16.5500	16.5714	16.5511	15	24,841,250.00		
	Sep 2016	ZAUM	Future	93	16.9069	16.8710	17.0032	17.0032	3	5,100,960.00		
			1,358						69.00	112,998,850.00	117,108.00	126,538,557,140.00
	Total		1,358						69.00	112,998,850.00	121,631.00	126,538,557,140.00
Future												
	Mar 2016	ZAUS	Future	936,287	16.2960	16.2620	16.4000	16.2503	46,360	756,024,585.50		
	Jun 2016	ZAUS	Future	101,223	16.5842	16.5500	16.6800	16.5516	5,662	93,963,453.00		
	Sep 2016	ZAUS	Future	121,240	16.9069	16.8710	17.0032	17.0032	500	8,501,600.00		
	Dec 2016	ZAUS	Future	14,303	17.2173	17.1814	17.2453	17.2453	150	2,587,545.00		

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			1,173,053					52,672.00	861,077,183.50
									103,307,569.00
									1,083,106,090,705.80
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0361	0.0297	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0412	0.0340	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0694	0.0585	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0750	0.0633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0919	0.0782	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1017	0.0869	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1154	0.0990	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1519	0.1316	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2196	0.1929	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3746.4398	3712.3957	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.6843	0.6248	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3496.7852	3462.7202	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	1.1027	1.0224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.4590	1.2921	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3097.6376	3063.4568	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.7561	1.5663	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2798.3326	2764.1037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2748.4772	2714.2395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	3.1637	2.8879	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2539.2032	2504.9255	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2360.0181	2325.7028	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	4.0698	3.7523	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2300.3396	2266.0114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2200.9422	2166.5923	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	5.6414	5.2698	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	2091.7173	2057.3435	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	6.1147	5.7304	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1992.5438	1958.1493	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1804.5203	1770.0918	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	8.5203	8.0918	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1715.6903	1681.2507	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1608.3716	1574.0147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	12.3716	12.0147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1560.4335	1526.1704	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	16.7780	16.6375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	28.7842	29.4441	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	29.5733	30.2924	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	30.3793	31.1602	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	32.9076	33.8835	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1145.4221	1113.7558	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.27 Call	38,000	1084.4573	1053.5665	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	87.6601	93.3004	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	1,000	89.5574	95.4446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	870.1296	843.4891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	854.7465	828.4013	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	847.1095	820.9125	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	839.5086	813.4628	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	824.4149	798.6753	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	816.9240	791.3395	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	709.1155	685.9930	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	642.1802	620.8181	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	196.1802	208.8181	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	549.4898	530.8769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	253.4898	268.8769	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	440.5433	425.6445	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	375.3461	364.3226	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	485.9592	510.6073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	313.7484	305.1096	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	296.4367	288.4836	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	235.5802	230.0622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	689.5802	718.0622	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	763.7363	793.2586	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	801.8512	831.8480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	879.9977	910.8614	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	142.2739	140.1441	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	108.0956	106.9701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	38.9138	39.2399	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.3285	4.7464	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.4484	8.4447	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	10.1284	9.0574	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	11.8329	10.5961	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3101.9962	3067.1499	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	17.7962	17.1499	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	18.6761	18.0524	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	54.4768	55.6376	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	76.0830	78.6631	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	117.7803	123.2847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1783.7231	1756.6048	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1726.2245	1700.2645	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	448.2420	468.5780	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	977.9590	965.3526	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	527.0646	549.5288	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	910.7440	899.7460	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	699.5944	725.9690	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	770.7080	763.2191	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	786.6279	815.0023	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	956.9294	987.5857	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	617.7115	614.2483	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	610.9325	607.6249	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	574.9775	572.4859	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	347.2504	349.1472	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	334.9254	336.9819	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	318.1884	320.4550	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	252.9680	255.3520	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	16.3129	14.7268	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	115.7913	118.1576	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	821.1352	818.8280	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	761.6377	760.5373	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	394.9659	398.3362	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	12.8918	13.0611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	18.5039	17.1942	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	18.9707	17.5749	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	19.5169	18.0163	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	239.6029	250.9123	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	260.2039	272.8876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	266.2725	279.3629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	331.5117	344.9115	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2208.0459	2187.1150	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	422.7020	0.0000	0.0000	0.0000	69,895	0.00
Dec 2016	ZAUS	15.80 Put	10,000	528.0014	546.1489	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	606.0879	625.8521	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	695.7223	718.8354	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	829.4664	854.7679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	860.7699	886.5411	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	946.9786	973.9739	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.76 Put	15,000	985.9218	1013.4273	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.51 Put	7,500	1442.8747	1475.3798	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.45 Call	1,700	874.1379	875.1947	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	773.1387	775.2698	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	754.2843	756.6155	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	750.1746	752.5541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	83,003	720.2788	722.9632	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	701.2087	704.0914	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	623.3128	626.9336	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	19.75 Call	150	615.3958	619.0912	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	606.0830	609.8551	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.95 Call	725	585.0950	589.0452	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.08 Call	600	566.5078	570.6071	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.16 Call	6,600	555.4844	559.6694	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	536.9292	544.1531	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.90 Call	32,200	483.0308	490.6142	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.00 Call	500	475.1790	482.8056	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	21.30 Call	69,895	453.3082	0.0000	0.0000	0.0000	69,895	0.00	
Mar 2017	ZAUS	16.75 Put	1,800	1034.4313	1061.8399	0.0000	0.0000	0	0.00	
Mar 2017	ZAUS	21.42 Call	1,800	621.0438	626.6401	0.0000	0.0000	0	0.00	
			<u>1,636,555</u>					<u>139,790.00</u>	<u>0.00</u>	<u>22,403,823.00</u>
		Total	2,809,608					192,462.00	861,077,183.50	125,711,392.00
										1,083,106,090,705.80
Future										
Mar 2016	ZAZW	Future	1	1.3922	1.3860	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	3,857,675					197,328.00	1,076,563,994.00	168,606,864
										1,511,649,079,247.70