



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Feb 2016	DAEU	Future	100	17.6784	17.9356	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	Future	34	17.6825	17.9397	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	5	17.6890	17.9463	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	293	17.7072	17.9650	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	11	17.7432	18.0021	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	17.7623	18.0215	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	17.7946	18.0539	0.0000	0.0000	0	0.00	
			542					0.00	0.00	102381.00
Option										
Feb 2016	DAEU	15.40 Put	100	0.3606	0.2226	0.0000	0.0000	0	0.00	
Feb 2016	DAEU	16.06 Call	100	1601.5330	1858.2489	0.0000	0.0000	0	0.00	
			200					0.00	0.00	289600.00
Total			742					0.00	0.00	391981.00
Future										
Feb 2016	DAGB	Future	163	22.9544	23.0337	0.0000	0.0000	0	0.00	
Feb 2016	DAGB	Future	56	22.9673	23.0466	0.0000	0.0000	0	0.00	
Mar 2016	DAGB	Future	115	22.9975	23.0768	0.0000	0.0000	0	0.00	
Apr 2016	DAGB	Future	121	23.1696	23.2510	0.0000	0.0000	0	0.00	
			455					0.00	0.00	35896.00
Option										
Sep 2016	DAGB	21.20 Put	12,264	373.0044	359.5693	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	870.0496	895.4813	0.0000	0.0000	0	0.00	
			24,528					0.00	0.00	156081.00
Total			24,983					0.00	0.00	191977.00
Future										
Feb 2016	DAUS	Future	0	15.8290	15.9055	0.0000	0.0000	5,182	82,010,010.00	
Feb 2016	DAUS	Future	924	15.8320	15.9055	0.0000	0.0000	0	0.00	
Feb 2016	DAUS	Future	392	15.8557	15.9292	0.0000	0.0000	12	189,780.00	

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Feb 2016	DAUS	Future	306	15.8646	15.9381	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	15.8854	15.9589	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	15.8973	15.9708	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.9093	15.9827	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.9512	16.0254	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	359	15.9572	16.0315	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	15.9692	16.0437	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.9902	16.0651	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,007	16.0022	16.0773	0.0000	0.0000	16	255,592.00		
Apr 2016	DAUS	Future	700	16.0173	16.0924	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	500	16.0444	16.1190	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.0594	16.1338	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.0865	16.1603	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.0986	16.1722	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	16.1419	16.2156	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.1698	16.2435	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.3770	16.4515	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.4773	16.5526	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.7720	16.8511	0.0000	0.0000	0	0.00		
			<u>8,228</u>					<u>5,210.00</u>	<u>82,455,382.00</u>	<u>3617836.00</u>	<u>37740898456.50</u>

Option

Feb 2016	DAUS	13.93 Call	3,600	1905.1904	1978.8662	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	0.3825	0.9985	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	931.6026	1003.1029	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.87 Call	1,000	133.8894	201.7812	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0216	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.2665	0.3315	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1020.1577	1096.9449	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	336.4042	404.7390	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	1.6199	0.8146	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1273.0237	1348.2674	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.16 Call	5,000	138.9208	181.4177	0.0000	0.0000	0	0.00
Mar 2016	DAUS	16.26 Call	2,500	121.4959	159.5463	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1281.7834	1355.6112	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1272.0225	1345.8764	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1262.2669	1336.1473	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.50 Call	30,000	488.2856	554.8239	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	1.1973	1.3680	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1304.1450	1374.8532	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	4.9120	5.0892	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1037.3715	1104.7533	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.1673	0.1925	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	13.50 Put	150	5.1443	5.6506	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	849.9557	912.4237	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	429.6553	478.6325	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	517.3801	568.3674	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	380.0356	421.8997	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	25.0048	24.4616	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	849.9815	908.4939	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	210.2767	236.8479	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	301.2932	332.4445	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.3614	1.5519	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	15.7178	15.6615	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	751.9685	804.7030	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	462.8878	503.2507	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	337.4004	370.5334	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	63.4042	60.0377	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	911.6645	964.6955	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.7128	4.2033	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	25.8956	25.5872	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	683.0564	727.2260	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	477.9487	512.8470	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.9787	6.5509	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1081.1401	1135.0465	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	138.2261	130.6045	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	906.8087	956.5757	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	302.3865	288.7028	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	618.1819	657.6874	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	5.9318	6.1343	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	33.2611	31.7820	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	640.9239	681.1440	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	512.9785	547.8263	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1049.5408	1018.9614	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	370.1576	397.2363	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	7.9212	8.1444	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	38.7370	35.7773	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	600.9787	638.5241	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	520.0819	553.8110	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	14.6175	14.1620	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1332.8862	1391.8835	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	10.8646	10.8494	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	42.5155	35.8446	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	568.1659	602.0120	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	519.1570	550.8625	0.0000	0.0000	0	0.00

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Sep 2016	DAUS	13.78 Put	48,990	69.3823	65.0328	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	713.1874	751.8553	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	325.7800	313.9932	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	431.2663	458.2738	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	14.2777	14.3373	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	48.7672	47.5196	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	560.1973	591.9582	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	528.9244	559.2914	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	16.6161	16.0397	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	59.7954	55.8572	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	547.4094	576.0638	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	533.5697	561.5933	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	17.9225	17.4795	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	67.5617	64.5307	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	538.2420	564.2698	0.0000	0.0000	0	0.00
			<u>396,244</u>					0.00	0.00
		Total	404,472					5,210.00	82,455,382.00
									10493997.00
									37740898456.50
Future									
Mar 2016	EUUS	Future	2	1.1157	1.1268	0.0000	0.0000	0	0.00
			<u>2</u>					0.00	0.00
		Total	2					0.00	0.00
									232307.00
									2635734429.00
Future									
Mar 2016	ZAAD	Future	13,303	11.3686	11.2869	0.0000	0.0000	0	0.00
Jun 2016	ZAAD	Future	3,067	11.5145	11.4314	0.0000	0.0000	0	0.00
Sep 2016	ZAAD	Future	600	11.6853	11.6017	0.0000	0.0000	0	0.00
Dec 2016	ZAAD	Future	69	11.8532	11.7685	11.6787	11.6787	500	5,839,350.00
			<u>17,039</u>					500.00	5,839,350.00
									2763499.00
									22432596200.10
Option									
Mar 2016	ZAAD	9.80 Put	200	0.5188	0.5873	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	973.5048	892.6697	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	19.3119	26.1636	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	159.2218	122.7688	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	154.9389	119.2166	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	4.2359	2.9254	0.0000	0.0000	0	0.00
			<u>1,200</u>					0.00	0.00
		Total	18,239					500.00	5,839,350.00
									2795876.00
									22432596200.10
Future									
Jun 2016	ZACR	Future	22,550	2.4572	2.4588	0.0000	0.0000	0	0.00

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			22,550					0.00	0.00
		Total	22,550					0.00	0.00
									86204.00
									1952214746.00
									86204.00
									1952214746.00
Future									
Mar 2016	ZAEU	Future	76,351	17.7473	18.0054	17.8423	17.7050	630	11,180,028.80
Jun 2016	ZAEU	Future	42,022	18.1073	18.3699	0.0000	0.0000	0	0.00
Sep 2016	ZAEU	Future	9,388	18.5156	18.7821	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	5,252	18.9176	19.1914	0.0000	0.0000	0	0.00
			133,013					630.00	11,180,028.80
									7971289.00
									10468553542.80
Option									
Mar 2016	ZAEU	13.05 Put	18,000	0.1190	0.0874	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.1696	0.1247	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	0.7328	0.5407	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	1.0774	0.7955	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	2.3800	2.0917	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2850.6394	3108.2427	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	3.3394	2.8427	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	3.5785	3.0262	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	2383.1258	2640.1008	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	5.8258	4.7008	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1809.5678	2064.6075	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1760.4321	2015.1894	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1617.6610	1867.2088	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	1477.8702	1722.2956	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	964.5767	1180.0845	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	15.6801	14.8460	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	2273.2640	2510.1278	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	372.4744	327.9000	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	499.5929	441.5640	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	861.7176	927.6042	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	655.4990	700.7258	0.0000	0.0000	0	0.00
			333,270					0.00	0.00
		Total	466,283					630.00	11,180,028.80
									12608233.00
									10468553542.80
Future									
Mar 2016	ZAFR	Future	6,657	16.1198	16.3786	0.0000	0.0000	0	0.00
			6,657					0.00	0.00
		Total	6,657					0.00	0.00
									491841.00
									4773450948.60
Future									
Mar 2016	ZAGB	Future	38,692	23.0278	23.1072	23.1406	23.0540	190	4,388,920.00

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Jun 2016	ZAGB	Future	4,021	23.4358	23.5158	0.0000	0.0000	0	0.00
Sep 2016	ZAGB	Future	900	23.8998	23.9810	0.0000	0.0000	0	0.00
			<u>43,613</u>					<u>190.00</u>	<u>4,388,920.00</u>
									<u>5408076.00</u>
									<u>83921380195.80</u>
Option									
Mar 2016	ZAGB	20.75 Put	21,300	17.0373	18.4014	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	22.05 Put	6,000	160.0863	148.5113	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	612.4492	577.2628	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	242.0142	270.3271	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	61.6985	73.8356	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	812.8693	844.5578	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	350.6200	367.2439	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	106.0591	104.5545	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1084.4068	1048.9623	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	26.94 Call	783	1065.7905	1087.9660	0.0000	0.0000	0	0.00
			<u>56,749</u>					<u>0.00</u>	<u>0.00</u>
		Total	100,362					190.00	4,388,920.00
									7013821.00
									83921380195.80
Future									
Jun 2016	ZAHK	Future	3,381	2.0771	2.0860	0.0000	0.0000	0	0.00
			<u>3,381</u>					<u>0.00</u>	<u>0.00</u>
		Total	3,381					0.00	0.00
									3381.00
									74030376.00
Future									
Mar 2016	ZAJY	Future	5,671	0.1392	0.1420	0.0000	0.0000	904	12,834,630.40
Jun 2016	ZAJY	Future	5,492	0.1420	0.1449	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	947	0.1453	0.1482	0.0000	0.0000	0	0.00
			<u>12,110</u>					<u>904.00</u>	<u>12,834,630.40</u>
		Total	12,110					904.00	12,834,630.40
									713618.00
									7411633132.40
Future									
Mar 2016	ZAKS	Future	1,266	0.1562	0.1562	0.0000	0.0000	0	0.00
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,266					0.00	0.00
									12853.00
									167326730.00
Future									
Mar 2016	ZAUM	Future	1,137	15.9063	15.9798	15.9169	15.9135	55	87,534,300.00
Jun 2016	ZAUM	Future	217	16.1821	16.2560	16.2180	16.1858	6	9,714,700.00
Sep 2016	ZAUM	Future	122	16.4902	16.5657	0.0000	0.0000	0	0.00
Dec 2016	ZAUM	Future	20	16.7887	16.8681	0.0000	0.0000	0	0.00
			<u>1,496</u>					<u>61.00</u>	<u>97,249,000.00</u>
		Total	1,496					61.00	97,249,000.00
									122200.00
									127456149500.00

<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	930,091	15.9063	15.9798	15.9430	15.7381	16,976	270,179,540.10	
Jun 2016	ZAUS	Future	176,590	16.1821	16.2560	16.1858	16.0013	6,131	99,063,773.00	
Sep 2016	ZAUS	Future	135,199	16.4902	16.5657	16.4861	16.2978	682	11,149,717.00	
Dec 2016	ZAUS	Future	14,703	16.7887	16.8681	0.0000	0.0000	0	0.00	
			<u>1,256,583</u>					<u>23,789.00</u>	<u>380,393,030.10</u>	<u>103855271.00</u> <u>1091937265372.60</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0223	0.0282	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0250	0.0315	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0389	0.0486	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.0415	0.0518	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.0495	0.0616	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	0.0541	0.0671	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	0.0604	0.0747	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	0.0768	0.0946	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	0.1066	0.1303	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	3356.5004	3430.0413	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	0.2987	0.3607	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3106.6336	3180.2011	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	0.4404	0.5180	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	0.5828	0.6706	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	2707.0034	2780.5978	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	0.7879	0.8860	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	2407.5469	2481.1544	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	2357.6735	2431.2814	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	2.0304	2.1284	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2148.3709	2221.9677	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	1969.2625	2042.8239	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	3.0226	3.0810	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	1909.6425	1983.1836	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	1810.3934	1883.8874	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	5.0231	4.9483	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	1701.4275	1774.8443	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	5.6847	5.5553	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	1602.7057	1675.9218	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1418.8611	1491.0909	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	12.5611	11.2909	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1333.1976	1405.0536	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Call	2,000	1230.1319	1301.4119	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Put	1,600	23.8319	21.6119	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.75 Call	29,370	1183.9814	1254.9501	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.80 Put	15,000	32.0249	29.1479	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	53.8113	49.2625	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	55.2191	50.5648	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	56.6557	51.8949	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	61.1432	56.0489	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	797.0612	862.9652	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	743.1578	807.9548	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	157.4071	145.4011	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	17,500	560.6742	620.4916	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	547.8665	607.2446	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	541.5300	600.6873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	535.2391	594.1721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	522.7962	581.2750	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	516.6427	574.8934	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	31,000	251.3523	233.7137	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	429.8982	484.5040	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	377.8753	429.8575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	321.5753	300.0575	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	310.6303	357.2438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	404.3303	377.4438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	237.5117	278.0330	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	195.5499	231.9033	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	711.0025	670.6993	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	155.7155	187.5205	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	144.8597	175.3051	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	107.9409	133.3735	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	951.6409	903.5735	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1036.5438	986.0397	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1079.7591	1028.0988	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	73.8708	93.5258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1167.5708	1113.7258	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	55.9653	72.1141	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	39.1165	51.5449	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	9.2983	13.6277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	6.4562	6.8790	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	11.0685	11.7294	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.5218	12.5227	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	18.0384	17.8282	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2712.2199	2785.3373	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	30.1199	29.3373	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	31.6342	30.7736	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	91.8094	87.3863	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.50 Put	17,500	126.8536	120.2365	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	197.3211	186.3725	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1469.2975	1531.4556	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	227.6384	215.4919	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1417.7931	1479.2351	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	868.7457	917.6669	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	25,705	638.7296	612.3874	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	775.2017	821.3989	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	732.4922	703.8419	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	719.4637	763.6495	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	15,300	785.2228	754.9200	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	934.8038	901.0560	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	606.4092	646.1419	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	1034.0450	998.2121	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1222.8459	1183.4257	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	482.1743	516.5250	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	476.6755	510.7692	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	447.7932	480.3065	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	264.6985	287.4746	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	254.3347	276.4134	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	240.2735	261.3830	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	188.6873	206.0670	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	26.6536	25.6086	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	204.3161	195.1140	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	698.5513	735.4771	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	648.8184	683.8504	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	333.7784	355.4002	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.9665	18.7414	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	38.7076	37.0017	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	49.8082	45.6634	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	65.3022	60.2497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	389.2528	375.5358	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	410.6413	396.3581	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	416.8865	402.4378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	482.6293	466.5167	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1943.1146	2004.6721	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	592.5826	573.8579	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	719.9868	698.4222	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	817.8373	794.2622	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	921.9310	896.3524	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1071.9425	1043.6773	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1106.7018	1077.8442	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.69 Put	6,600	1201.8195	1171.4022	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1244.5189	1213.4228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1735.5783	1697.5291	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	773.8657	807.4919	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	685.5003	715.9098	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	669.0574	698.8525	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	665.4732	695.1304	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	639.3849	668.0479	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	622.7463	650.7588	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	554.6780	579.9796	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	547.7552	572.7712	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	539.8694	564.2872	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	525.2839	547.9028	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	512.4142	534.4053	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	504.8032	526.4182	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	492.0164	512.9929	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	444.1394	462.6688	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	437.1322	455.2950	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	417.5663	434.6875	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1282.4018	1250.5558	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	577.4086	591.0112	0.0000	0.0000	0	0.00		
			<u>1,772,355</u>					<u>0.00</u>	<u>0.00</u>	<u>22568339.00</u>	<u>0.00</u>
	Total		3,028,938					23,789.00	380,393,030.10	126423610.00	1091937265372.60
Future											
Mar 2016	ZAZW	Future	1	1.3750	1.3685	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
	Total		1					0.00	0.00	23399.00	167046491.00
	Grand Total		4,091,482					31,284.00	594340341.30	169,489,408	1,524,127,879,839.80