



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Mar 2016	DAEU	Future	293	16.8152	17.0494	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	11	16.9064	17.1429	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	25	16.9481	17.1854	0.0000	0.0000	0	0.00
Apr 2016	DAEU	Future	1	16.9558	17.1930	0.0000	0.0000	0	0.00
May 2016	DAEU	Future	74	17.0590	17.2978	0.0000	0.0000	0	0.00
			<u>404</u>					<i>0.00</i>	<i>0.00</i>
		Total	404					0.00	0.00
									<i>102632.00</i>
									<i>1293108455.40</i>
									<i>392232.00</i>
									<i>1293108455.40</i>
Future									
Apr 2016	DAGB	Future	121	21.8808	22.0097	0.0000	0.0000	0	0.00
Apr 2016	DAGB	Future	157	21.9367	22.0659	0.0000	0.0000	0	0.00
			<u>278</u>					<i>0.00</i>	<i>0.00</i>
									<i>36704.00</i>
									<i>567371068.20</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	783.9811	749.1096	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	488.7418	520.7998	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
		Total	24,806					0.00	0.00
									<i>156081.00</i>
									<i>0.00</i>
									<i>192785.00</i>
									<i>567371068.20</i>
Future									
Mar 2016	DAUS	Future	272	15.3062	15.4074	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	15.3150	15.4189	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	140	15.3560	15.4603	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	485	15.3619	15.4662	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	120	15.3736	15.4781	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	100	15.3942	15.4989	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	2,267	15.4062	15.5109	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	700	15.4211	15.5259	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	180	15.4390	15.5440	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	106	15.4450	15.5500	0.0000	0.0000	44	687,017.20
Apr 2016	DAUS	Future	800	15.4480	15.5530	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>		
May 2016	DAUS	Future	370	15.4629	15.5681	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.4898	15.5952	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4988	15.6042	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.5018	15.6073	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.5107	15.6163	0.0000	0.0000	4,700	73,370,290.00		
May 2016	DAUS	Future	338	15.5436	15.6495	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5704	15.6766	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.7745	15.8827	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.8693	15.9783	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.1532	16.2637	0.0000	0.0000	0	0.00		
			<u>12,557</u>					<u>4,744.00</u>	<u>74,057,307.20</u>	<u>3641303.00</u>	<u>38105787466.50</u>

Option

Mar 2016	DAUS	13.34 Put	17,991	0.0759	0.1864	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	695.9456	799.0626	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	47.7569	79.2623	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	67.3699	103.3628	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	163.1939	217.1454	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.6897	1.9372	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	454.7256	540.9136	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	159.6567	0.0000	0.0000	0.0000	10,000	0.00
Mar 2016	DAUS	11.80 Put	250	0.0195	0.0012	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.8862	1.8218	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	325.0787	394.5124	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	88.2401	116.9485	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	151.2431	186.6954	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	95.1631	118.8183	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.2545	15.7692	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	384.9346	444.3713	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	45.8633	57.1774	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	88.5799	105.4943	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.4895	0.3924	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.5507	10.8421	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	336.5521	385.0859	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	167.5433	195.8343	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	105.7989	125.1777	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	77.5726	68.3692	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	469.5981	526.8717	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	442.7072	491.2166	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	609.7309	671.6709	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8354	2.6929	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	31.7065	29.0734	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	342.4352	378.6246	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>		
May 2016	DAUS	16.70 Call	150	215.7388	239.7217	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	5.2519	5.0867	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	636.2188	694.1392	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.60 Put	8,219	193.1171	171.4972	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	508.6106	554.7941	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	425.6350	385.6435	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	330.6632	359.2740	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.0497	4.8643	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	50.3415	44.4974	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	349.3091	378.6479	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	267.8589	290.5002	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1345.3901	1270.7869	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	194.5234	209.0013	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.4039	7.1352	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	65.2752	57.1588	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	349.3722	373.9536	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	293.9627	315.9976	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	16.8247	14.0274	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	907.5414	966.7420	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	851.3680	794.8457	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	369.8522	393.1028	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.1990	8.9193	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	75.5923	67.3305	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	343.5461	365.2320	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	308.4480	327.7693	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	119.6992	106.5713	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	454.2661	480.4758	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	439.5985	407.0056	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	256.9579	273.7594	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.7285	12.0969	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	90.3366	79.0770	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	351.1268	370.8712	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	329.3730	347.7977	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	16.8527	16.1004	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	107.4121	96.3026	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	353.1834	371.7126	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	343.3962	361.3529	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	20.3690	18.4186	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	122.3434	111.2108	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	358.8932	374.3696	0.0000	0.0000	0	0.00		
			<u>355,444</u>					<u>10,000.00</u>	<u>0.00</u>	<u>7103161.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			368,001					14,744.00	74,057,307.20	10744464.00	38105787466.50
Future											
Mar 2016	EUUS	Future	0	1.0963	1.1041	1.0971	1.0971	350	3,839,850.00		
Jun 2016	EUUS	Future	102	1.0994	1.1073	1.1000	1.0991	100	1,099,550.00		
			<u>102</u>					<u>450.00</u>	<u>4,939,400.00</u>	233611.00	2650130235.00
Total			102					450.00	4,939,400.00	233611.00	2650130235.00
Future											
Mar 2016	ZAAD	Future	13,737	11.4765	11.4767	11.5041	11.5041	30	345,123.00		
Jun 2016	ZAAD	Future	2,944	11.6293	11.6310	0.0000	0.0000	0	0.00		
Sep 2016	ZAAD	Future	875	11.8051	11.8063	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	130	11.9759	11.9768	0.0000	0.0000	0	0.00		
			<u>17,686</u>					<u>30.00</u>	<u>345,123.00</u>	2773935.00	22552797059.00
Option											
Mar 2016	ZAAD	9.80 Put	200	0.0000	0.0449	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	1076.5493	1076.8679	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	1.1508	2.1112	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	133.0556	142.6962	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	126.2965	136.0721	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	0.1182	0.5434	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	32377.00	0.00
Total			18,886					30.00	345,123.00	2806312.00	22552797059.00
Future											
Jun 2016	ZACR	Future	22,550	2.3725	2.3915	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	86204.00	1952214746.00
Total			22,550					0.00	0.00	86204.00	1952214746.00
Future											
Jun 2016	ZADK	Future	40	2.3002	2.3324	2.3150	2.3150	40	926,400.00		
			<u>40</u>					<u>40.00</u>	<u>926,400.00</u>	1425.00	32228484.00
Total			40					40.00	926,400.00	1425.00	32228484.00
Future											
Mar 2016	ZAEU	Future	55,276	16.7864	17.0209	16.9575	16.8511	3,552	60,109,667.50		
Jun 2016	ZAEU	Future	45,484	17.1320	17.3722	17.3189	17.1707	3,534	61,091,607.20		
Sep 2016	ZAEU	Future	7,218	17.5261	17.7723	17.6456	17.5512	780	13,750,873.50		
Dec 2016	ZAEU	Future	4,500	17.9128	18.1636	0.0000	0.0000	0	0.00		
			<u>112,478</u>					<u>7,866.00</u>	<u>134,952,148.20</u>	8041886.00	105907177494.70
Option											

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Mar 2016	ZAEU	13.05 Put	18,000	0.0277	0.0205	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	0.0292	0.0217	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	0.0730	0.0411	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.1076	0.0602	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.3886	0.2109	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	1887.1968	2121.3238	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	0.7968	0.4238	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	0.9236	0.4892	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1418.9097	1652.2303	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	2.5097	1.3303	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	848.1163	1076.5852	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	800.7290	1027.4104	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	661.9554	880.7784	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	530.2164	739.3034	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	140.0656	260.7789	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	27.4400	21.4926	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1397.5612	1589.1633	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	553.2209	490.9129	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	744.2365	667.4939	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	536.3070	595.1399	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	418.4387	449.2828	0.0000	0.0000	0	0.00
			<u>333,270</u>					<i>0.00</i>	<i>0.00</i>
									<i>4645827.00</i>
									<i>0.00</i>
			Total	445,748				7,866.00	134,952,148.20
									12687713.00
									105907177494.70
Future									
Mar 2016	ZAFR	Future	6,657	15.3139	15.5223	0.0000	0.0000	0	0.00
			<u>6,657</u>					<i>0.00</i>	<i>0.00</i>
									<i>492216.00</i>
			Total	6,657				0.00	0.00
									492216.00
									4779305936.10
Future									
Mar 2016	ZAGB	Future	26,768	21.7449	21.8723	21.9361	21.9054	1,200	26,307,750.00
Jun 2016	ZAGB	Future	34,617	22.1354	22.2670	22.3195	22.3195	500	11,159,750.00
Sep 2016	ZAGB	Future	1,478	22.5802	22.7143	0.0000	0.0000	0	0.00
			<u>62,863</u>					<i>1,700.00</i>	<i>37,467,500.00</i>
									<i>5513333.00</i>
									<i>86232567738.80</i>
Option									
Mar 2016	ZAGB	20.75 Put	21,300	11.9461	9.6185	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	113.4744	96.1678	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	1410.8925	1285.3439	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	1.4972	2.1943	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	0.0986	0.1193	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	342.3577	376.4617	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	104.1521	118.2721	0.0000	0.0000	0	0.00

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Dec 2016	ZAGB	18.41 Put	783	206.1801	196.8934	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1698.1410	1632.2036	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	655.1060	684.2861	0.0000	0.0000	0	0.00	
			62,749					0.00	0.00	1623745.00
		Total	125,612					1,700.00	37,467,500.00	7137078.00
										86232567738.80
Future										
Mar 2016	ZAJY	Future	4,704	0.1356	0.1367	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	5,474	0.1384	0.1395	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1416	0.1427	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	170	0.1448	0.1459	0.0000	0.0000	0	0.00	
			11,496					0.00	0.00	716448.00
		Total	11,496					0.00	0.00	716448.00
										7451061725.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1506	0.1516	0.0000	0.0000	0	0.00	
Jun 2016	ZAKS	Future	1,266	0.1508	0.1516	0.0000	0.0000	0	0.00	
			2,532					0.00	0.00	16651.00
		Total	2,532					0.00	0.00	16651.00
										225739970.00
Future										
Mar 2016	ZAUM	Future	548	15.3122	15.4160	15.4646	15.3649	84	129,624,900.00	
Jun 2016	ZAUM	Future	936	15.5824	15.6888	15.7367	15.7100	384	603,802,270.00	
Sep 2016	ZAUM	Future	132	15.8819	15.9910	0.0000	0.0000	0	0.00	
Dec 2016	ZAUM	Future	17	16.1694	16.2802	16.1835	16.1835	3	4,855,050.00	
			1,633					471.00	738,282,220.00	119812.00
		Total	1,633					471.00	738,282,220.00	124335.00
										130795634590.00
Future										
Mar 2016	ZAUS	Future	260,454	15.3122	15.4160	15.5013	15.3220	145,734	2,248,708,086.80	
Jun 2016	ZAUS	Future	705,156	15.5824	15.6888	15.7701	15.5956	135,872	2,134,262,056.70	
Sep 2016	ZAUS	Future	158,141	15.8819	15.9910	15.9910	15.9624	21	335,239.00	
Dec 2016	ZAUS	Future	29,163	16.1694	16.2802	16.3176	16.2702	530	8,647,891.00	
Mar 2017	ZAUS	Future	500	16.4402	16.5551	0.0000	0.0000	0	0.00	
			1,153,414					282,157.00	4,391,953,273.50	106404195.00
										1131720163357.20
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0174	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0001	0.0180	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0007	0.0206	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.0009	0.0210	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.0021	0.0221	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>
Mar 2016	ZAUS	11.95 Put	1,000	0.0030	0.0227	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0047	0.0235	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0121	0.0252	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0367	0.0277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2762.2456	2866.0361	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0527	0.0435	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2512.2552	2616.0463	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0621	0.0540	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0701	0.0633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2112.2762	2216.0707	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.0803	0.0756	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1812.2997	1916.1006	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1762.3046	1866.1071	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.1284	0.1400	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1552.3359	1656.1419	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1372.5734	1476.2603	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	0.3946	0.2744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1312.7188	1416.3569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1213.0886	1316.5998	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	1.5024	0.9986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1103.7823	1207.0502	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	2.0454	1.3494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1004.8347	1107.7291	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	818.8569	920.3210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	6.6569	4.3210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	731.9881	832.5617	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	627.0383	726.5820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	14.8383	10.5820	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	580.1224	678.9747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	17.9224	12.9747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	21.6378	15.8765	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	45.5275	34.7347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	47.2229	36.0780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	52.6723	40.3973	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	72.7170	56.2871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	205.0359	288.2327	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	159.8785	237.9225	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	224.5145	167.9548	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	73.0979	114.2063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	260.8979	198.2063	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	59.3851	93.6979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	57.3505	90.5977	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.59 Call	3,000	53.4790	84.6558	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	51.6384	81.8110	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	424.1080	341.6010	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	30.4239	48.0606	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	21.3710	33.1383	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	559.1710	467.1383	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	12.6514	18.6105	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	700.4514	602.6105	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	6.9761	8.9203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	4.8370	6.1114	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1141.4976	1038.6359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	3.2903	4.1127	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	2.9375	3.6618	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	1.9264	2.3817	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1439.7264	1336.3817	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1539.3883	1435.9586	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1589.1679	1485.7843	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	1.0183	1.3948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1688.8183	1585.3948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	0.6066	0.8047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	0.3214	0.4070	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.0424	0.0439	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.6839	5.3454	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	16.1634	14.5212	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	18.7765	16.8618	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	25.9720	23.3079	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2123.7300	2225.8797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	41.3300	37.0797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	43.2331	38.7878	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	114.4571	100.6104	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	123.3886	108.6600	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	176.0190	156.3847	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	243.1795	217.8733	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	275.7208	246.6761	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	957.1609	1031.1104	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	319.9635	286.3959	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	914.0656	986.0538	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	331.6656	297.2538	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	486.5190	531.3947	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	823.8299	761.5295	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	453.0165	495.3387	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	870.6165	806.5387	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.10 Call	3,000	421.7144	461.5840	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	384.1257	420.9544	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	1053.5260	983.2809	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1234.1724	1158.5497	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	309.9013	340.1097	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1352.2378	1273.8594	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	233.6972	257.1724	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	230.4477	253.6259	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	222.5358	244.9846	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	214.9118	236.6583	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	213.4209	235.0291	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	209.0172	230.2154	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	109.8690	121.7882	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	104.6901	116.0644	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	97.7531	108.3895	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	73.2214	81.2099	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	53.0456	45.9923	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	298.1820	273.7107	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	683.1906	725.4353	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	448.3135	475.0205	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	411.1425	436.6322	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	203.7820	212.8758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	19.7722	19.0756	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	84.4915	78.9074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	102.6009	95.6191	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	126.6784	117.8497	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	415.3546	392.7476	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	509.7195	483.1979	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	535.2445	507.7065	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	542.6774	514.8529	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	624.5981	589.7347	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	629.0707	594.0348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1486.7904	1559.1920	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	766.3381	726.1682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	801.5937	760.1836	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	923.0389	877.5956	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1035.4121	986.5098	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1153.8508	1101.4926	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1323.0168	1266.1141	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1361.9439	1304.0902	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1468.0059	1407.6710	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	681.4284	717.5747	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	18.06 Call	1,400	605.7206	637.8785	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	536.9341	565.3483	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	470.8862	495.6070	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	458.7103	482.7370	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	456.0599	479.9341	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	438.0690	459.6014	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	428.3159	447.9169	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	389.0296	405.8448	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	385.0879	401.6177	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	380.4609	396.6625	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	370.0892	385.5396	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	360.9607	375.7475	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	355.5689	369.9642	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	346.5344	360.2699	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	342.8095	356.2712	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	296.5463	317.5586	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	285.4813	305.8857	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	260.4513	279.4532	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	254.5172	273.1806	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	903.2043	862.9479	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	924.2347	883.2926	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1524.8639	1468.2620	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	668.8167	701.0503	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	610.5120	639.8056	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	427.2427	445.1373	0.0000	0.0000	0	0.00		
			<u>1,874,049</u>					<u>0.00</u>	<u>0.00</u>	<u>23196643.00</u>	<u>0.00</u>
Total			3,027,463					282,157.00	4,391,953,273.50	129600838.00	1131720163357.20
Future											
Mar 2016	ZAZW	Future	1	1.3414	1.3495	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			4,055,931					307,458.00	5382923371.90	173,145,558	1,571,485,907,585.20