



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.2327	11.2057	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77,003.00	729,621,256.10
		Total	3					0.00	0.00	146,003.00	729,621,256.10
Future											
Feb 2016	DAEU	Future	34	17.5206	17.1516	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.5577	17.1882	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101,647.00	1,275,465,246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	2552.7694	2185.9146	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2482.9696	2116.2557	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	3.1303	4.4736	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	1902.7333	1538.8640	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	12.1940	12.7882	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1476.6206	1142.0422	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287,600.00	0.00
		Total	2,439					0.00	0.00	389,247.00	1,275,465,246.90
Future											
Jan 2016	DAGB	Future	15	23.3560	23.1353	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	163	23.5518	23.3304	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.5652	23.3436	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.5960	23.3743	0.0000	0.0000	0	0.00		
			284					0.00	0.00	35,491.00	539,942,215.70
Option											
Sep 2016	DAGB	21.20 Put	12,264	343.6942	356.0579	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1172.1254	1052.1189	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156,081.00	0.00
		Total	24,812					0.00	0.00	191,572.00	539,942,215.70

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Future									
Jan 2016	DAUS	Future	4,393	16.0093	15.8017	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	1,176	16.0122	15.8046	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	16.0592	15.8513	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	106	16.1010	15.8925	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	392	16.1432	15.9342	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.1523	15.9432	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	187	16.1734	15.9641	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.1855	15.9761	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	16.1979	15.9883	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	16.2941	16.0822	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.3817	16.1675	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.4380	16.2223	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.4662	16.2496	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	16.7835	16.5563	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.0919	16.8590	0.0000	0.0000	0	0.00
			<u>8,025</u>					<u>0.00</u>	<u>0.00</u>
									<u>3,513,463.00</u>
									<u>36,021,131,729.40</u>
Option									
Jan 2016	DAUS	15.63 Call	5,000	422.3779	258.9325	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.64 Call	5,000	434.2678	275.9737	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	2.4866	2.2140	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	5.2346	5.3864	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	6.4259	6.9000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1025.8583	819.2430	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	7.9583	8.9430	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	473.8407	326.9135	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	365.6238	238.8397	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	276.6807	0.0000	0.0000	0.0000	10,000	0.00
Jan 2016	DAUS	15.66 Call	5,000	489.1633	343.1025	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0592	0.0387	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	1.2678	1.0652	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1582.8356	1376.5266	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	790.2117	612.5185	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	2.5078	2.2827	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	1805.7954	1598.7039	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	10.5971	12.8241	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0644	0.0981	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	828.4036	661.2419	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2200.4728	1991.6747	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	13.8164	13.0437	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1265.3932	1073.1367	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	11.80 Put	250	0.2729	0.3797	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	6.7720	6.2978	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1355.1075	1159.3728	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	742.4193	593.0925	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	13.5665	13.3261	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1587.4854	1386.7828	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1596.4251	1396.5218	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1587.3124	1387.6450	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1578.2161	1378.7878	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	12.2852	12.3227	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1628.5390	1433.3210	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	20.8980	21.2548	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1370.2621	1186.5297	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.1122	2.2615	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	18.8707	18.2563	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1180.6218	1008.9447	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	740.7189	608.4497	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	823.4227	685.9314	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	10,000	741.9843	613.0395	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	10,000	659.0382	0.0000	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	43.9355	45.2612	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1158.0616	994.7866	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.9668	3.9379	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	27.3420	25.4464	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1046.8848	894.9868	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	727.1111	606.7558	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	79.3970	86.7539	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1203.2144	1041.2140	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	7.4035	5.5469	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	33.2255	32.9389	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	944.1569	805.7338	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	709.7490	596.7728	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.9563	7.7725	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1364.3899	1190.8787	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	142.7029	158.5377	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1174.5628	1019.3916	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	290.1063	323.0606	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	848.3968	723.8677	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.4797	6.7468	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	32.6880	35.7249	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	871.6454	745.1795	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	725.5660	615.0729	0.0000	0.0000	0	0.00

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Jul 2016	DAUS	11.80 Put	250	10.6234	8.7252	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	30.9441	38.1412	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	810.8129	697.6653	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	716.0571	614.4403	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	17.1378	14.5492	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1603.7016	1427.6153	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	14.0823	11.1417	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	31.1510	36.7685	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	757.7233	658.1728	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	700.8013	607.6642	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	784.2963	683.9117	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	52.3661	65.6119	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	918.2495	803.6874	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	289.6991	330.8706	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	594.5825	514.0823	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	16.8250	13.8069	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	27.5071	37.9023	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	735.9299	644.0876	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	701.5001	611.9248	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	17.5034	15.5701	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	28.2255	41.2147	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	715.2391	628.4630	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	699.3782	614.2172	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	16.8173	16.6309	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	42.0379	42.5031	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	696.9772	617.8198	0.0000	0.0000	0	0.00		
			<u>438,286</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6,623,603.00</u>	<u>0.00</u>
Total			446,311					20,000.00	0.00	10,137,066.00	36,021,131,729.40
Future											
Mar 2016	EUUS	Future	6,310	1.0858	1.0769	0.0000	0.0000	0	0.00		
			<u>6,310</u>					<u>0.00</u>	<u>0.00</u>	<u>221,870.00</u>	<u>2,521,138,402.00</u>
Total			6,310					0.00	0.00	221,870.00	2,521,138,402.00
Future											
Mar 2016	ZAAD	Future	13,803	11.3241	11.2973	11.3615	11.3519	179	2,035,420.10		
Jun 2016	ZAAD	Future	2,939	11.4760	11.4470	11.5990	11.5900	581	6,737,444.00		
Sep 2016	ZAAD	Future	500	11.6530	11.6190	0.0000	0.0000	0	0.00		
			<u>17,242</u>					<u>760.00</u>	<u>8,772,864.10</u>	<u>2,750,722.00</u>	<u>22,285,197,439.30</u>
Option											
Mar 2016	ZAAD	9.80 Put	200	18.3560	16.9709	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	985.4466	958.1219	0.0000	0.0000	0	0.00		

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Mar 2016	ZAAD	10.80 Put	200	145.5801	0.0000	0.0000	0.0000	200	0.00
Mar 2016	ZAAD	11.40 Call	200	326.2390	306.0467	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	322.1074	0.0000	0.0000	0.0000	200	0.00
Mar 2016	ZAAD	12.60 Call	200	60.8920	0.0000	0.0000	0.0000	200	0.00
			<u>1,200</u>					<u>600.00</u>	<u>0.00</u>
	Total		18,442					1,360.00	8,772,864.10
									2,783,099.00
									22,285,197,439.30
Future									
Mar 2016	ZACA	Future	2	11.4973	11.3708	0.0000	0.0000	0	0.00
			<u>2</u>					<u>0.00</u>	<u>0.00</u>
	Total		2					0.00	0.00
									42,423.00
									358,328,617.70
Future									
Mar 2016	ZACR	Future	158	2.3963	2.3665	0.0000	0.0000	0	0.00
			<u>158</u>					<u>0.00</u>	<u>0.00</u>
	Total		158					0.00	0.00
									56,887.00
									1,234,459,165.00
Future									
Mar 2016	ZAEU	Future	67,066	17.5844	17.2145	17.8258	17.4797	6,679	117,459,072.20
Jun 2016	ZAEU	Future	9,122	17.9443	17.5627	17.9018	17.9018	3,625	64,628,345.00
Sep 2016	ZAEU	Future	6,030	18.3588	17.9620	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	Future	4,500	18.7729	18.3669	0.0000	0.0000	0	0.00
			<u>86,718</u>					<u>10,304.00</u>	<u>182,087,417.20</u>
									7,809,222.00
									101,694,328,886.90
Option									
Mar 2016	ZAEU	13.05 Put	18,000	1.4883	1.8510	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.20 Put	18,000	1.8959	2.3680	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	13.85 Put	12,000	5.2004	6.3684	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	6.8013	7.8424	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	13.3855	15.2257	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2703.2828	2336.1675	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	18.8828	21.6675	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	20.2285	23.2603	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	2246.7853	1882.4075	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	32.3853	37.9075	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1701.9074	1366.7792	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1658.1776	1325.6987	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1529.6994	1205.9387	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	1405.6529	1091.7619	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.76 Call	1,275	1058.3956	788.2558	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	965.6416	708.9702	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	20.0197	23.9259	0.0000	0.0000	0	0.00

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Jun 2016	ZAEU	15.96 Call	6,000	2159.3029	1821.7223	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	393.6412	450.3003	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	527.4016	621.4687	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	866.1172	725.6478	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	674.7945	564.1487	0.0000	0.0000	0	0.00		
			334,545					0.00	0.00	4,635,669.00	0.00
	Total		421,263					10,304.00	182,087,417.20	12,444,891.00	101,694,328,886.90
Future											
Mar 2016	ZAFR	Future	6,452	16.1911	15.8861	0.0000	0.0000	0	0.00		
			6,452					0.00	0.00	490,847.00	4,757,189,940.00
	Total		6,452					0.00	0.00	490,847.00	4,757,189,940.00
Future											
Mar 2016	ZAGB	Future	32,365	23.6275	23.4056	23.8874	23.5939	4,915	116,407,336.70		
Jun 2016	ZAGB	Future	2,286	24.0513	23.8199	24.1150	23.9713	1,710	41,067,500.00		
Sep 2016	ZAGB	Future	225	24.5347	24.2889	0.0000	0.0000	0	0.00		
			34,876					6,625.00	157,474,836.70	5,374,535.00	83,128,045,888.40
Option											
Mar 2016	ZAGB	20.75 Put	21,300	70.9780	71.3048	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,000	733.7701	621.3617	0.0000	0.0000	0	0.00		
			32,300					0.00	0.00	1,560,550.00	0.00
	Total		67,176					6,625.00	157,474,836.70	6,935,085.00	83,128,045,888.40
Future											
Mar 2016	ZAJY	Future	6,998	0.1373	0.1349	0.1392	0.1392	0	0.00		
Jun 2016	ZAJY	Future	4,588	0.1401	0.1377	0.0000	0.0000	0	0.00		
			11,586					0.00	0.00	706,082.00	7,306,022,642.00
	Total		11,586					0.00	0.00	706,082.00	7,306,022,642.00
Future											
Mar 2016	ZAKS	Future	1,266	0.1566	0.1544	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	1,023	16.1948	15.9852	16.2857	15.1685	381	612,573,500.00		
Jun 2016	ZAUM	Future	121	16.4787	16.2618	16.6689	15.4645	105	170,833,000.00		
Sep 2016	ZAUM	Future	75	16.7967	16.5690	16.7755	16.7720	10	16,773,750.00		
			1,219					496.00	800,180,250.00	115,203.00	123,365,311,430.00
	Total		1,219					496.00	800,180,250.00	119,726.00	123,365,311,430.00

<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	994,793	16.1948	15.9852	16.3933	16.1200	39,438	641,461,022.50	
Jun 2016	ZAUS	Future	53,872	16.4787	16.2618	16.6489	16.4200	6,855	113,036,432.60	
Sep 2016	ZAUS	Future	33,704	16.7967	16.5690	16.7755	16.7449	1,130	18,974,759.00	
Dec 2016	ZAUS	Future	11,918	17.1093	16.8762	0.0000	0.0000	11,000	188,824,900.00	
			<u>1,094,287</u>					<u>58,423.00</u>	<u>962,297,114.10</u>	<u>101,838,546.00</u> <u>1,058,539,101,829.70</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.9497	0.9042	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	1.0245	0.9787	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	1.3836	1.3394	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	1.4468	1.4034	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	1.6293	1.5888	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	1.7286	1.6901	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	1.8607	1.8254	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	2.1863	2.1605	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	2.7191	2.7135	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	3648.9213	3439.3914	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	5.3912	5.5504	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3400.6648	3191.2614	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	7.2301	7.2428	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	8.6252	8.6594	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3004.5018	2794.9583	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	10.4120	10.4851	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	2708.6180	2499.1951	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	2659.4587	2450.0676	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	18.5760	18.9588	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2453.5976	2244.3915	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2278.0829	2069.1298	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	23.5618	24.2267	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2219.8094	2010.9667	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2122.9814	1914.3611	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	31.7660	33.0218	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2016.9489	1808.6358	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	34.1371	35.5901	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.31 Call	43,156	1921.0502	1713.0890	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Call	1,300	1740.3774	1537.7722	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.50 Put	2,500	45.5774	52.5722	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.59 Call	1,204	1655.6191	1458.4452	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Call	2,000	1557.6824	1363.6826	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.70 Put	1,600	62.8824	78.4826	0.0000	0.0000	600	0.00	
Mar 2016	ZAUS	14.75 Call	29,370	1514.0811	1321.4662	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.99 Put	25,000	107.1559	131.9394	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	109.0120	134.1625	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	110.8916	136.4125	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	116.6739	143.3240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1146.0900	969.6647	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1093.3313	921.4990	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	912.2198	756.7212	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	899.3516	744.9773	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	892.9662	739.1541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	886.6101	733.3667	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	873.9954	721.8894	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	867.7345	716.2019	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	777.6510	634.8417	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	721.5619	584.6883	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.90 Put	15,000	399.8984	0.0000	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	16.00 Call	750	643.3062	515.4138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	448.5062	530.2138	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	549.6389	437.9559	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	493.4756	390.4038	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	435.8297	342.1633	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,000	358.4397	278.3692	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	9.9353	7.8929	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	16.1522	13.4302	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	17.1370	14.3332	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	20.5988	20.7797	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3012.1735	2796.6378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	33.4735	34.8378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	35.0630	36.5934	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	95.8956	105.0413	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	130.0946	143.9605	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	193.7995	218.7686	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1761.4019	1571.4997	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1708.9413	1520.8860	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	1031.1923	887.6969	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	970.5909	832.2106	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	843.7436	718.3282	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	700.7471	591.3540	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	545	659.9467	555.5394	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	422.6010	349.4549	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	404.3374	333.4570	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	22.8242	19.3544	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	167.8080	198.3519	0.0000	0.0000	0	0.00

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Sep 2016	ZAUS	17.50 Call	405	896.5906	785.4654	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	17.70 Call	10,000	839.8324	734.9985	0.0000	0.0000	0	0.00	
Sep 2016	ZAUS	19.55 Call	17,500	475.6856	409.6364	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	11.80 Put	250	20.8749	16.9138	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	13.50 Put	150	30.0455	39.7345	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	14.98 Put	1,700	348.1693	395.7391	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.00 Put	27,000	355.6676	401.9876	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.20 Put	6,985	425.8878	467.8703	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.40 Call	86,321	2202.7022	2016.1183	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	15.80 Put	10,000	646.5589	0.0000	0.0000	0.0000	10,000	0.00	
Dec 2016	ZAUS	18.45 Call	1,700	955.3026	855.9449	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.89 Call	17,000	857.2604	766.9811	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	18.98 Call	10,000	838.9115	750.3974	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.00 Call	2,310	834.9056	746.7761	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.15 Call	83,003	805.7167	720.4315	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.25 Call	10,303	787.0465	703.6017	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.75 Call	150	702.4700	627.5728	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	19.81 Call	250	693.2272	619.2854	0.0000	0.0000	0	0.00	
Dec 2016	ZAUS	20.30 Call	10,000	628.8432	0.0000	0.0000	0.0000	10,000	0.00	
			<u>1,170,847</u>					<u>35,600.00</u>	<u>0.00</u>	<u>21,614,083.00</u>
		Total	2,265,134					94,023.00	962,297,114.10	123,452,629.00
										1,058,539,101,829.70
Future										
Mar 2016	ZAZW	Future	1	1.4038	1.3886	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	3,272,574					132,808.00	2,110,812,482.10	165,917,304
										1,479,914,259,383.60