



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.5701	11.6769	0.0000	0.0000	0	0.00		
			3					0.00	0.00	77006.00	729656042.60
		Total	3					0.00	0.00	146006.00	729656042.60
Future											
Feb 2016	DAEU	Future	34	18.0448	18.2958	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	18.0871	18.3385	0.0000	0.0000	0	0.00		
			39					0.00	0.00	101647.00	1275465246.90
Option											
Jan 2016	DAEU	14.85 Call	1,000	3076.5818	3325.8643	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	3006.6674	3255.9077	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	1.9557	1.2948	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2423.3430	2671.0949	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	13.0322	9.1020	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1983.6550	2226.2078	0.0000	0.0000	0	0.00		
			2,400					0.00	0.00	287600.00	0.00
		Total	2,439					0.00	0.00	389247.00	1275465246.90
Future											
Jan 2016	DAGB	Future	0	23.7533	24.2530	0.0000	0.0000	15	356,299.50		
Feb 2016	DAGB	Future	163	23.9328	24.4351	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.9479	24.4504	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.9830	24.4860	0.0000	0.0000	0	0.00		
			269					15.00	356,299.50	35519.00	540613048.20
Option											
Sep 2016	DAGB	21.20 Put	12,264	331.7744	236.6584	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1391.5057	1551.0037	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,797					15.00	356,299.50	191600.00	540613048.20

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Future									
Jan 2016	DAUS	Future	0	16.4914	16.6470	0.0000	0.0000	10,723	177,653,920.20
Jan 2016	DAUS	Future	1,176	16.4942	16.6470	0.0000	0.0000	0	0.00
Jan 2016	DAUS	Future	212	16.5308	16.6868	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.5693	16.7256	0.0000	0.0000	45	752,445.00
Feb 2016	DAUS	Future	4,330	16.5775	16.7852	0.0000	0.0000	4,330	72,679,916.00
Feb 2016	DAUS	Future	392	16.6149	16.7716	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.6253	16.7821	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.6496	16.8065	0.0000	0.0000	48	807,868.80
Mar 2016	DAUS	Future	272	16.6634	16.8205	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	50	16.6770	16.8342	0.0000	0.0000	0	0.00
Apr 2016	DAUS	Future	50	16.7748	16.9343	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	50	16.8647	17.0254	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.9226	17.0840	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.9515	17.1133	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.2763	17.4167	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.5893	17.7519	0.0000	0.0000	0	0.00
			<u>8,476</u>					<u>15,146.00</u>	<u>251,894,150.00</u>
									<u>3529087.00</u>
									<u>36280786334.60</u>
Option									
Jan 2016	DAUS	15.64 Call	5,000	859.2043	1012.7018	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	0.2957	0.4383	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	0.7171	1.2541	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	0.9334	1.6383	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1495.4543	1651.7437	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	1.2543	2.1437	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	873.6097	1027.4060	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	726.6765	873.4734	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	589.0119	725.1425	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	880.7785	1031.8210	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0372	0.0000	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.7177	0.6903	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	2049.9255	2204.8720	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1230.1895	1380.2404	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	1.7590	1.5946	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2274.8039	2430.1502	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	5.9276	4.7873	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	752.0682	869.9808	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0622	0.0333	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1234.2522	1378.5476	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	419.9660	0.0000	0.0000	0.0000	10,000	0.00
Feb 2016	DAUS	16.69 Call	5,000	408.1108	485.5563	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	13.93 Call	3,600	2669.5727	2824.5898	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	13.7906	12.0120	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1710.1005	1864.2551	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.3770	0.3202	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	7.0567	5.4728	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1805.6892	1958.3835	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1116.6140	1244.5749	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	13.3048	10.6768	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	2055.3528	2207.0180	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	2064.7747	2215.9810	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	2055.1672	2206.3143	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	2045.5639	2196.6511	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	9.4925	7.1724	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	2098.5587	2246.1063	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	16.6130	12.1632	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1814.4488	1957.3932	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	3.2806	2.3415	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	14.3201	10.2160	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1603.1337	1735.2620	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	1086.9352	1189.9509	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	1182.1488	1290.5347	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	10,000	1082.6178	1180.1812	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	10,000	980.2444	1069.2107	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	33.1386	25.6387	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1567.3250	1691.4190	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	5.4129	4.3539	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	17.9026	14.1645	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1431.8426	1547.1925	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	1045.2179	1132.0976	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	58.7828	47.7598	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1603.4377	1723.6377	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	6.9412	5.7118	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	19.0465	17.2963	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1280.2011	1376.9628	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	994.5779	1069.1276	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	9.6521	9.1570	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1768.0721	1889.4253	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	104.8724	86.0714	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1550.2862	1661.3042	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	223.3205	190.0759	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1145.5251	1224.3802	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	8.5033	7.5428	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	13.50 Put	150	19.2947	19.8297	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	1171.3125	1250.3166	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	992.1053	1058.8730	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	797.5937	0.0000	0.0000	0.0000	7,229	0.00		
Jul 2016	DAUS	18.19 Call	7,229	738.2386	0.0000	0.0000	0.0000	7,229	0.00		
Jul 2016	DAUS	11.80 Put	250	10.4208	9.5974	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	23.4864	22.3605	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	1081.1579	1146.2524	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	963.3439	1021.6713	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	19.0527	19.1627	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	2005.8752	2115.0128	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	11.2419	10.9725	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	31.5311	29.2677	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	1001.2953	1052.1979	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	929.2247	975.9803	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	1029.5633	1078.7433	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	41.3188	34.0441	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1193.5575	1249.6459	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	222.8517	188.2601	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	789.5946	823.2168	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.2684	11.9200	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	40.7614	36.3809	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	959.6977	998.7612	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	916.5744	953.3415	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.9953	11.4660	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	45.3898	43.6771	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	925.0110	960.4013	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	905.9394	940.4157	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	11.5814	10.6146	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	54.3829	48.1215	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	894.0089	932.2357	0.0000	0.0000	0	0.00		
			<u>462,744</u>					<u>24,458.00</u>	<u>0.00</u>	<u>6668061.00</u>	<u>0.00</u>
Total			471,220					39,604.00	251,894,150.00	10197148.00	36280786334.60
Future											
Mar 2016	EUUS	Future	6,335	1.0865	1.0914	0.0000	0.0000	0	0.00		
			<u>6,335</u>					<u>0.00</u>	<u>0.00</u>	<u>221920.00</u>	<u>2521683427.00</u>
Total			6,335					0.00	0.00	221920.00	2521683427.00
Future											
Mar 2016	ZAAD	Future	14,054	11.6623	11.7701	0.0000	0.0000	0	0.00		
Jun 2016	ZAAD	Future	2,789	11.8179	11.9275	0.0000	0.0000	0	0.00		

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	Sep 2016	ZAAD	Future	500	11.9981	12.0912	0.0000	0.0000	0	0.00		
				17,343					0.00	0.00	2751918.00	22299033636.50
Option												
	Mar 2016	ZAAD	9.80 Put	200	17.4689	10.1839	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	1309.8371	1398.8811	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.80 Put	200	103.5620	64.6649	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	551.0044	581.2718	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.41 Call	200	545.2991	574.9374	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	12.60 Call	200	141.2343	131.1157	0.0000	0.0000	0	0.00		
				1,200					0.00	0.00	32377.00	0.00
			Total	18,543					0.00	0.00	2784295.00	22299033636.50
Future												
	Mar 2016	ZACA	Future	0	11.7423	11.9241	0.0000	0.0000	2	23,637.80		
				0					2.00	23,637.80	42425.00	358352255.50
			Total	0					2.00	23,637.80	42425.00	358352255.50
Future												
	Mar 2016	ZACR	Future	158	2.4966	2.5022	0.0000	0.0000	0	0.00		
				158					0.00	0.00	56887.00	1234459165.00
			Total	158					0.00	0.00	56887.00	1234459165.00
Future												
	Mar 2016	ZAEU	Future	67,096	18.1167	18.3684	18.7121	18.1095	1,040	19,110,047.90		
	Jun 2016	ZAEU	Future	9,122	18.4857	18.7446	18.5450	18.5450	2	37,090.00		
	Sep 2016	ZAEU	Future	6,030	18.9095	19.1459	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	19.3305	19.5981	0.0000	0.0000	0	0.00		
				86,748					1,042.00	19,147,137.90	7811303.00	101732308141.10
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	1.7947	1.3208	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	2.1483	1.5802	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	4.6146	3.3877	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	5.6815	4.1693	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	10.9894	7.9787	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	3232.5190	3479.7886	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	15.8190	11.3886	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	17.0011	12.2443	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2774.3318	3018.3646	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	27.6318	19.9646	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	2220.5061	2457.5595	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	2173.6217	2409.8595	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	16.15 Call	24,000	2034.0140	2267.5546	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1896.1621	2126.5892	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1404.4989	1602.2802	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	19.2393	16.5568	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2650.8592	2878.2292	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	346.2428	308.4363	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	463.9241	417.2096	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	1112.8466	1222.0354	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	876.0103	964.6472	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4636944.00
		Total	420,018					1,042.00	19,147,137.90	12448247.00
										101732308141.10
Future										
Mar 2016	ZAFR	Future	6,452	16.6919	16.9284	0.0000	0.0000	0	0.00	
			6,452					0.00	0.00	490851.00
		Total	6,452					0.00	0.00	490851.00
										4757257533.60
Future										
Mar 2016	ZAGB	Future	32,245	24.0179	24.5216	24.9331	24.1229	406	9,946,845.80	
Jun 2016	ZAGB	Future	2,296	24.4470	24.9619	24.6157	24.6157	1	24,615.70	
Sep 2016	ZAGB	Future	225	24.9355	25.4223	0.0000	0.0000	0	0.00	
			34,766					407.00	9,971,461.50	5376524.00
										83175873945.80
Option										
Mar 2016	ZAGB	20.75 Put	21,300	69.6483	44.2017	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	208.9767	115.1998	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	525.6563	337.4059	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	963.0869	1201.9058	0.0000	0.0000	600	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	491.8524	619.2003	0.0000	0.0000	0	0.00	
			50,500					600.00	0.00	1594050.00
		Total	85,266					1,007.00	9,971,461.50	6970574.00
										83175873945.80
Future										
Mar 2016	ZAJY	Future	6,998	0.1417	0.1433	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1446	0.1462	0.0000	0.0000	0	0.00	
			11,586					0.00	0.00	706082.00
		Total	11,586					0.00	0.00	706082.00
										7306022642.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1609	0.1626	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	12853.00
		Total	1,266					0.00	0.00	12853.00
										167326730.00

<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	ZAUM	Future	1,054	16.6738	16.8309	17.0903	16.7657	15	25,460,000.00	
Jun 2016	ZAUM	Future	116	16.9644	17.1263	17.3895	17.3895	10	17,389,500.00	
Sep 2016	ZAUM	Future	80	17.2898	17.4288	17.7017	17.6988	15	26,414,450.00	
			<u>1,250</u>					<u>40.00</u>	<u>69,263,950.00</u>	<u>115357.00</u>
		Total	1,250					40.00	69,263,950.00	119880.00
Future										
Mar 2016	ZAUS	Future	990,298	16.6738	16.8309	17.1469	16.6500	55,931	942,630,799.20	
Jun 2016	ZAUS	Future	61,282	16.9644	17.1263	17.4239	16.9815	7,185	123,391,654.50	
Sep 2016	ZAUS	Future	35,194	17.2898	17.4288	17.7017	17.6966	2,000	35,262,540.00	
Dec 2016	ZAUS	Future	10,423	17.6069	17.7721	0.0000	0.0000	0	0.00	
			<u>1,097,197</u>					<u>65,116.00</u>	<u>1,101,284,993.70</u>	<u>102005188.00</u>
										<u>1061333000292.20</u>
Option										
Mar 2016	ZAUS	11.55 Put	42,370	1.0443	0.7327	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	1.1744	0.8274	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	1.5781	1.3251	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	1.6355	1.3691	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	1.7986	1.4929	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.95 Put	1,000	1.8858	1.5588	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.00 Put	30,000	2.0007	1.6451	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.11 Put	786	2.2774	1.8517	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.26 Put	10,000	2.7149	2.1746	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.55 Call	12,000	4127.6029	4283.8627	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.74 Put	10,000	4.7346	3.6252	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.80 Call	20,000	3878.8726	4034.7635	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	12.95 Put	38,000	6.0245	4.5299	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.10 Put	35,000	7.1511	5.3110	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.20 Call	1,000	3481.8149	3636.8056	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.26 Put	10,000	8.5817	6.2940	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.50 Call	1,000	3185.3105	3339.0242	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.55 Call	12,000	3136.0432	3289.6082	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.75 Put	4,000	15.6510	11.4703	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.76 Call	10,000	2929.6435	3082.5285	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.94 Call	788	2753.5280	2905.7480	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	13.95 Put	32,000	19.9688	15.0499	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.00 Call	1,750	2695.0167	2846.9970	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.10 Call	9,370	2597.7431	2749.3025	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.20 Put	800	27.0067	21.0176	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.21 Call	10,000	2491.1336	2642.1975	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	14.26 Put	402	29.0237	22.7510	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	14.31 Call	43,156	2394.6153	2545.1972	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2212.4499	2362.0259	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	38.6499	31.1259	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2126.8027	2275.8570	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	2022.7673	2171.1403	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	48.9673	40.2403	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1975.7342	2123.7814	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	55.0749	45.6832	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	68.7593	57.9686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	69.5644	58.6945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	70.8158	59.4277	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	74.6724	61.6788	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1571.8079	1707.9048	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1513.5763	1647.5486	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1306.4871	1431.5338	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1291.1968	1415.4926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1283.5855	1407.5037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1276.0002	1399.5367	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1260.9019	1383.6705	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1253.3891	1375.7697	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1143.6691	1260.0065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.77 Put	0	225.6710	184.0688	0.0000	0.0000	5,000	0.00
Mar 2016	ZAUS	15.85 Call	2,000	1074.7778	1185.7951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	250.9778	204.8951	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.90 Put	0	268.0784	218.7152	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	16.00 Call	750	978.2136	1079.1541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	304.4136	248.2541	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	859.4451	951.2824	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.27 Call	0	820.5653	909.2288	0.0000	0.0000	10,000	0.00
Mar 2016	ZAUS	16.34 Call	2,500	783.0629	868.5701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	702.4514	780.8552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	591.6610	658.0039	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	728.8620	0.0000	0.0000	0.0000	15,000	0.00
Mar 2016	ZAUS	17.18 Call	12,500	440.4789	489.3319	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	9.9042	9.8312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	14.2754	13.9962	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	14.9200	14.6039	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	16.4683	16.0578	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3483.5398	3644.8462	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	19.1398	18.5462	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	19.4335	18.8179	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	65.2121	52.7533	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.50 Put	17,500	93.4881	76.6194	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.85 Put	8,000	147.1248	122.6882	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	2196.3577	2331.8732	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	2140.1759	2273.9241	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	700	467.6784	410.3135	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.05 Put	0	487.1941	428.2636	0.0000	0.0000	5,000	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1371.5904	1472.9907	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1299.9585	1393.1325	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	1147.6315	1228.5948	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.55 Call	0	1138.0969	1218.4055	0.0000	0.0000	10,000	0.00		
Jun 2016	ZAUS	16.63 Put	6,000	766.3281	0.0000	0.0000	0.0000	6,000	0.00		
Jun 2016	ZAUS	16.93 Call	700	971.0292	1039.3638	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	919.5118	984.1987	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.79 Call	6,000	678.4590	0.0000	0.0000	0.0000	12,000	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	606.0457	646.1308	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	582.3779	620.6082	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	34.1825	31.3374	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	131.4478	106.5709	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.36 Put	0	724.6169	665.1500	0.0000	0.0000	5,000	0.00		
Sep 2016	ZAUS	16.86 Call	0	1414.6973	1477.8805	0.0000	0.0000	10,000	0.00		
Sep 2016	ZAUS	17.50 Call	405	1162.9347	1215.0448	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	1093.4015	1142.0201	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	639.0336	664.4968	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	15.7887	14.1399	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	39.1287	32.1604	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.91 Put	100	242.1819	196.0768	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	262.8722	214.8838	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	268.9648	220.4487	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	334.3880	280.7592	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2614.7922	2721.6363	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	554.4202	501.6208	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1200.3056	1256.5703	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	1081.5476	1131.6784	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	1059.1781	1108.1534	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	1054.2889	1103.0060	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	1018.5114	1065.4411	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	995.5355	1041.3004	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	890.6969	930.8860	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	879.1667	918.7372	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	792.5200	827.4504	0.0000	0.0000	0	0.00		
			<u>1,221,348</u>					<u>93,000.00</u>	<u>0.00</u>	<u>21802884.00</u>	<u>0.00</u>

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		Total	2,318,545				158,116.00	1,101,284,993.70	123808072.00	1061333000292.20
Future										
Mar 2016	ZAZW	Future	1	1.4328	1.4492	0.0000	0	0.00		
			<u>1</u>				<u>0.00</u>	<u>0.00</u>	23399.00	167046491.00
		Total	1				0.00	0.00	23399.00	167046491.00
		Grand Total	3,367,879				199,826.00	1451941630.40	166,373,111	1,483,326,332,545.50