



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-January-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2016	DAAD	Future	3	11.5117	11.5701	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	17.9480	18.0448	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.9854	18.0871	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	2967.4890	3076.5818	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	14.92 Call	1,000	2897.5299	3006.6674	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.15 Put	100	0.8551	1.9557	0.0000	0.0000	0	0.00		
Jan 2016	DAEU	15.52 Call	100	2315.7259	2423.3430	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	15.40 Put	100	7.5805	13.0322	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1878.0416	1983.6550	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											
Feb 2016	DAGB	Future	163	23.8391	23.9328	0.0000	0.0000	0	0.00		
Feb 2016	DAGB	Future	56	23.8523	23.9479	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	50	23.8829	23.9830	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	55	24.7320	24.2070	0.0000	0.0000	55	1,331,385.00		
			324					55.00	1,331,385.00	35574.00	541944433.20
Option											
Sep 2016	DAGB	21.20 Put	12,264	319.3125	331.7744	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	1300.8599	1391.5057	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	156081.00	0.00
		Total	24,852					55.00	1,331,385.00	191655.00	541944433.20

<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									
Jan 2016	DAUS	Future	0	16.3988	16.4942	0.0000	0.0000	6,024	99,198,647.50
Jan 2016	DAUS	Future	212	16.4325	16.5308	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	506	16.4807	16.5693	0.0000	0.0000	41	679,308.50
Feb 2016	DAUS	Future	4,330	16.4910	16.5775	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	993	16.4945	16.6157	0.0000	0.0000	993	16,499,390.10
Feb 2016	DAUS	Future	392	16.5247	16.6149	0.0000	0.0000	0	0.00
Feb 2016	DAUS	Future	133	16.5338	16.6253	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	301	16.5550	16.6496	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	272	16.5671	16.6634	0.0000	0.0000	0	0.00
Mar 2016	DAUS	Future	350	16.5792	16.6770	0.0000	0.0000	300	5,010,150.00
Apr 2016	DAUS	Future	786	16.6763	16.7748	0.0000	0.0000	736	12,354,128.00
May 2016	DAUS	Future	50	16.7650	16.8647	0.0000	0.0000	0	0.00
May 2016	DAUS	Future	230	16.8220	16.9226	0.0000	0.0000	0	0.00
Jun 2016	DAUS	Future	264	16.8505	16.9515	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	17.1716	17.2763	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	17.4829	17.5893	0.0000	0.0000	0	0.00
			<u>9,329</u>					<u>8,094.00</u>	<u>133,741,624.10</u>
									<u>3537181.00</u>
									<u>36414527958.70</u>
Option									
Jan 2016	DAUS	15.64 Call	5,000	762.2829	859.2043	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.40 Put	10,000	0.0325	0.2957	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.80 Put	10,000	0.0550	0.7171	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.90 Put	10,000	0.0941	0.9334	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Call	10,000	1401.7608	1495.4543	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.00 Put	10,000	0.1608	1.2543	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.65 Call	5,000	772.9479	873.6097	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.81 Call	5,000	626.6982	726.6765	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.99 Call	10,000	483.4876	589.0119	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.66 Call	5,000	770.8194	880.7785	0.0000	0.0000	0	0.00
Jan 2016	DAUS	11.80 Put	250	0.0000	0.0372	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.50 Put	150	0.1664	0.7177	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.48 Call	250	1948.2106	2049.9255	0.0000	0.0000	0	0.00
Jan 2016	DAUS	15.32 Call	150	1122.4409	1230.1895	0.0000	0.0000	0	0.00
Jan 2016	DAUS	13.74 Put	100	0.4605	1.7590	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.26 Call	100	2174.3884	2274.8039	0.0000	0.0000	0	0.00
Jan 2016	DAUS	14.50 Put	2,000	3.5476	5.9276	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	647.9047	752.0682	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0286	0.0622	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	1131.7403	1234.2522	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.66 Call	5,000	338.4187	419.9660	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	327.6978	408.1108	0.0000	0.0000	0	0.00

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Feb 2016	DAUS	13.93 Call	3,600	2577.7879	2669.5727	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	6.3294	13.7906	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1608.8929	1710.1005	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.1280	0.3770	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	3.7656	7.0567	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1700.1181	1805.6892	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	1007.4309	1116.6140	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	7.3292	13.3048	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1951.2225	2055.3528	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1959.2666	2064.7747	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1949.5231	2055.1672	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1939.7826	2045.5639	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	6.4971	9.4925	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1986.0444	2098.5587	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	12.2732	16.6130	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1695.2401	1814.4488	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.9275	3.2806	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	11.0766	14.3201	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	1483.9922	1603.1337	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	973.1601	1086.9352	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	10,000	1066.1234	1182.1488	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.04 Call	5,000	969.3162	1082.6178	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	16.23 Call	10,000	869.9123	980.2444	0.0000	0.0000	10,000	0.00
Apr 2016	DAUS	13.97 Put	17,896	27.3422	33.1386	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	1445.4839	1567.3250	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	3.9145	5.4129	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	15.7761	17.9026	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	1310.1171	1431.8426	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	934.0261	1045.2179	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	50.7048	58.7828	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1479.5958	1603.4377	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	4.9260	6.9412	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	17.7635	19.0465	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	1162.9330	1280.2011	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	887.0336	994.5779	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	7.1092	9.6521	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1641.2746	1768.0721	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	92.0165	104.8724	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	1424.9377	1550.2862	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	198.5059	223.3205	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	1032.4945	1145.5251	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	6.5209	8.5033	0.0000	0.0000	0	0.00

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Jun 2016	DAUS	13.50 Put	150	18.3476	19.2947	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	1057.3774	1171.3125	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	885.6009	992.1053	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	782.8437	797.5937	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	649.3588	738.2386	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	8.2910	10.4208	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	19.1754	23.4864	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	971.2782	1081.1579	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	859.5166	963.3439	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	15.0662	19.0527	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	1872.9341	2005.8752	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	10.3105	11.2419	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	20.5518	31.5311	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	897.1033	1001.2953	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	829.2744	929.2247	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.74 Call	10,000	924.3866	1029.5633	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	26.7107	41.3188	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	1080.4582	1193.5575	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	194.8787	222.8517	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	700.0292	789.5946	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	11.3614	12.2684	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	21.8320	40.7614	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	858.6583	959.6977	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	818.1950	916.5744	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	11.6290	11.9953	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	26.6308	45.3898	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	827.1049	925.0110	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	809.2319	905.9394	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	10.9154	11.5814	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	32.7624	54.3829	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	798.5137	894.0089	0.0000	0.0000	0	0.00		
			<u>457,744</u>					<u>20,000.00</u>	<u>0.00</u>	<u>6688061.00</u>	<u>0.00</u>
	Total		467,073					28,094.00	133,741,624.10	10225242.00	36414527958.70
Future											
Mar 2016	EUUS	Future	6,335	1.0866	1.0865	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	14,384	11.6017	11.6623	11.6974	11.6415	370	4,327,232.00		
Jun 2016	ZAAD	Future	2,789	11.7553	11.8179	0.0000	0.0000	0	0.00		

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	Sep 2016	ZAAD	Future	501	11.9331	11.9981	12.0588	12.0588	1	12,058.80		
				<u>17,674</u>					<u>371.00</u>	<u>4,339,290.80</u>	<u>2752289.00</u>	<u>22303372927.30</u>
Option												
	Mar 2016	ZAAD	9.80 Put	200	13.3714	17.4689	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.40 Call	200	1239.8812	1309.8371	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	10.80 Put	200	94.1719	103.5620	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.40 Call	200	488.6933	551.0044	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	11.41 Call	200	483.2090	545.2991	0.0000	0.0000	0	0.00		
	Mar 2016	ZAAD	12.60 Call	200	111.8405	141.2343	0.0000	0.0000	0	0.00		
				<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>	<u>0.00</u>
			Total	18,874					371.00	4,339,290.80	2784666.00	22303372927.30
Future												
	Mar 2016	ZACA	Future	0	11.6599	11.7423	11.7582	11.7526	300	3,526,880.00		
				<u>0</u>					<u>300.00</u>	<u>3,526,880.00</u>	<u>42725.00</u>	<u>361879135.50</u>
			Total	0					300.00	3,526,880.00	42725.00	361879135.50
Future												
	Mar 2016	ZACR	Future	158	2.4917	2.4966	0.0000	0.0000	0	0.00		
				<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>56887.00</u>	<u>1234459165.00</u>
			Total	158					0.00	0.00	56887.00	1234459165.00
Future												
	Mar 2016	ZAEU	Future	67,660	18.0116	18.1167	18.1200	17.9715	2,109	38,227,905.10		
	Jun 2016	ZAEU	Future	9,122	18.3769	18.4857	18.4880	18.4880	251	4,640,488.00		
	Sep 2016	ZAEU	Future	6,030	18.7952	18.9095	0.0000	0.0000	0	0.00		
	Dec 2016	ZAEU	Future	4,500	19.2133	19.3305	0.0000	0.0000	0	0.00		
				<u>87,312</u>					<u>2,360.00</u>	<u>42,868,393.10</u>	<u>7813663.00</u>	<u>101775176534.20</u>
Option												
	Mar 2016	ZAEU	13.05 Put	18,000	0.8079	1.7947	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.20 Put	18,000	1.0420	2.1483	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	13.85 Put	12,000	3.0024	4.6146	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.03 Put	17,534	3.9752	5.6815	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.60 Put	15,000	8.7840	10.9894	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Call	24,000	3124.0285	3232.5190	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.90 Put	33,200	12.4285	15.8190	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	14.96 Put	15,000	13.3196	17.0011	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Call	25,000	2662.9623	2774.3318	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.37 Put	25,000	21.3623	27.6318	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	15.95 Call	26,000	2103.1795	2220.5061	0.0000	0.0000	0	0.00		
	Mar 2016	ZAEU	16.00 Call	650	2055.6316	2173.6217	0.0000	0.0000	0	0.00		

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Mar 2016	ZAEU	16.15 Call	24,000	1913.8804	2034.0140	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.30 Call	36,640	1778.0090	1896.1621	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	16.90 Call	19,500	1283.2705	1404.4989	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	14.20 Put	6,000	16.6362	19.2393	0.0000	0.0000	0	0.00	
Jun 2016	ZAEU	15.96 Call	6,000	2535.9367	2650.8592	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.40 Put	2,912	329.0884	346.2428	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	446.2168	463.9241	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	20.80 Call	2,912	1022.8012	1112.8466	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	798.8996	876.0103	0.0000	0.0000	0	0.00	
			333,270					0.00	0.00	4636944.00
		Total	420,582					2,360.00	42,868,393.10	12450607.00
										101775176534.20
Future										
Mar 2016	ZAFR	Future	6,452	16.4780	16.6919	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	23.9136	24.0179	24.1500	23.9001	1,044	25,130,366.80	
Jun 2016	ZAGB	Future	2,296	24.3377	24.4470	24.5391	24.5391	250	6,134,775.00	
Sep 2016	ZAGB	Future	225	24.8192	24.9355	0.0000	0.0000	0	0.00	
			34,766					1,294.00	31,265,141.80	5377818.00
		Total	34,766							83207139087.60
Option										
Mar 2016	ZAGB	20.75 Put	21,300	59.1645	69.6483	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	22.05 Put	6,000	189.9009	208.9767	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.15 Put	4,000	510.4011	525.6563	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	23.95 Call	11,400	855.0003	963.0869	0.0000	0.0000	0	0.00	
Mar 2016	ZAGB	25.30 Call	7,800	415.9785	491.8524	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	1389.3497	0.0000	0.0000	0.0000	1,300	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	699.3149	0.0000	0.0000	0.0000	5,200	0.00	
			54,400					6,500.00	0.00	1600550.00
		Total	89,166					7,794.00	31,265,141.80	6978368.00
										83207139087.60
Future										
Mar 2016	ZAJY	Future	6,998	0.1404	0.1417	0.0000	0.0000	0	0.00	
Jun 2016	ZAJY	Future	4,588	0.1433	0.1446	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	0.1598	0.1609	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			1,266					0.00	0.00
		Total	1,266					0.00	0.00
								12853.00	167326730.00
								0.00	0.00
								12853.00	167326730.00
Future									
Mar 2016	ZAUM	Future	1,054	16.5762	16.6738	0.0000	0.0000	0	0.00
Jun 2016	ZAUM	Future	116	16.8631	16.9644	0.0000	0.0000	0	0.00
Sep 2016	ZAUM	Future	85	17.1849	17.2898	17.3277	17.3277	5	8,663,850.00
			1,255					5.00	8,663,850.00
		Total	1,255					5.00	8,663,850.00
								115362.00	123631509990.00
								119885.00	123631509990.00
Future									
Mar 2016	ZAUS	Future	975,744	16.5762	16.6738	16.7567	16.5400	96,692	1,609,527,850.40
Jun 2016	ZAUS	Future	60,359	16.8631	16.9644	17.0492	16.9150	5,428	92,119,405.00
Sep 2016	ZAUS	Future	34,394	17.1849	17.2898	17.2835	17.2835	1,300	22,377,750.00
Dec 2016	ZAUS	Future	10,423	17.5006	17.6069	0.0000	0.0000	0	0.00
			1,080,920					103,420.00	1,724,025,005.40
								102108608.00	1063057025297.60
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.1827	1.0443	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.2128	1.1744	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.3254	1.5781	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.3464	1.6355	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.4091	1.7986	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.4442	1.8858	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.4921	2.0007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.6152	2.2774	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.8299	2.7149	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	4027.6572	4127.6029	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	2.0840	4.7346	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3778.5291	3878.8726	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	3.0641	6.0245	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	4.0101	7.1511	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	3380.9841	3481.8149	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	5.3127	8.5817	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	3083.5646	3185.3105	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	3034.0531	3136.0432	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	10.1519	15.6510	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2826.4831	2929.6435	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2649.1541	2753.5280	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	13.1215	19.9688	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2590.1903	2695.0167	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	2492.1048	2597.7431	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	18.0813	27.0067	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.21 Call	10,000	2384.5150	2491.1336	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	19.5284	29.0237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	2287.0217	2394.6153	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	2102.7701	2212.4499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	26.5701	38.6499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	2016.0229	2126.8027	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1910.5455	2022.7673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	34.3455	48.9673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1862.8225	1975.7342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	39.0494	55.0749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	51.6316	68.7593	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	52.7487	69.5644	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	53.8854	70.8158	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	57.4057	74.6724	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	1455.4164	1571.8079	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	1396.6883	1513.5763	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.53 Call	25,000	1188.9147	1306.4871	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	1173.6562	1291.1968	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	1166.0668	1283.5855	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	1158.5066	1276.0002	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	1143.4667	1260.9019	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	1135.9872	1253.3891	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	1027.2024	1143.6691	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	960.2581	1074.7778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	234.0581	250.9778	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	865.8071	978.2136	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	201	289.6071	304.4136	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	751.0119	859.4451	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	678.1166	783.0629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	602.0927	702.4514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,201	499.5679	591.6610	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	737.4660	728.8620	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	362.1027	440.4789	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	7.3606	9.9042	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	11.9257	14.2754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	12.6425	14.9200	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.4037	16.4683	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	3380.6600	3483.5398	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	17.5600	19.1398	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	18.5186	19.4335	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	58.5327	65.2121	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	82.7291	93.4881	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	14.85 Put	8,000	128.8996	147.1248	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	14.93 Call	330	2074.8587	2196.3577	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	15.00 Call	53,633	2016.8773	2140.1759	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.00 Put	700	445.3087	467.6784	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.10 Call	3,000	1252.0109	1371.5904	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.23 Call	750	1182.0247	1299.9585	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.53 Call	36,230	1034.3418	1147.6315	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.63 Put	6,000	756.1250	766.3281	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	16.93 Call	700	865.2016	971.0292	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.06 Call	545	816.2611	919.5118	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	17.79 Call	6,000	591.2712	678.4590	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.07 Call	17,500	524.6154	606.0457	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	18.17 Call	6,600	502.9632	582.3779	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.24 Put	405	20.4350	34.1825	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	17,500	101.0364	131.4478	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.50 Call	405	1051.5288	1162.9347	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	17.70 Call	10,000	985.3710	1093.4015	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	19.55 Call	17,500	558.9643	639.0336	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	11.80 Put	250	13.6652	15.7887	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.50 Put	150	23.2000	39.1287	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.91 Put	100	211.4467	242.1819	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	14.98 Put	1,700	231.4637	262.8722	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.00 Put	27,000	237.3817	268.9648	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.20 Put	6,985	301.3595	334.3880	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.40 Call	86,321	2474.6329	2614.7922	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	516.9331	554.4202	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	676.1315	0.0000	0.0000	0.0000	500	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	801.2273	0.0000	0.0000	0.0000	1,365	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	1089.0032	1200.3056	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	976.4591	1081.5476	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	955.1766	1059.1781	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	950.5268	1054.2889	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	916.5952	1018.5114	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	894.8742	995.5355	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	805.4035	0.0000	0.0000	0.0000	2,730	0.00		
Dec 2016	ZAUS	19.75 Call	150	796.2463	890.6969	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	785.4449	879.1667	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	704.6456	792.5200	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	620.0825	0.0000	0.0000	0.0000	500	0.00		
			<u>1,225,078</u>					<u>5,095.00</u>	<u>0.00</u>	<u>21807979.00</u>	<u>0.00</u>
	Total		2,305,998					108,515.00	1,724,025,005.40	123916587.00	1063057025297.60

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Future										
Mar 2016	ZAZW	Future	1	1.4322	1.4328	0.0000	0.0000	0	0.00	
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>
		Total	1					0.00	0.00	23399.00
										167046491.00
										167046491.00
		Grand Total		3,356,040				147,494.00	1949761570.20	166,520,605
										1,485,276,094,115.70