



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-February-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Feb 2016	DAEU	Future	100	17.8361	17.7504	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	Future	34	17.8402	17.7542	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	5	17.8464	17.7601	0.0000	0.0000	0	0.00		
Mar 2016	DAEU	Future	293	17.8674	17.7806	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.9045	17.8159	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.9237	17.8349	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.9559	17.8667	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>0.00</u>	<u>0.00</u>	<u>102,380.00</u>	<u>1,288,767,558.90</u>
Option											
Feb 2016	DAEU	15.40 Put	100	0.9287	1.4364	0.0000	0.0000	0	0.00		
Feb 2016	DAEU	16.06 Call	100	1762.3693	1679.3400	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>289,600.00</u>	<u>0.00</u>
Total			742					0.00	0.00	391,980.00	1,288,767,558.90
Future											
Feb 2016	DAGB	Future	163	23.2189	23.1316	0.0000	0.0000	1	23,143.00		
Feb 2016	DAGB	Future	56	23.2323	23.1445	0.0000	0.0000	0	0.00		
Mar 2016	DAGB	Future	115	23.2639	23.1743	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	116	23.4359	23.3467	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>1.00</u>	<u>23,143.00</u>	<u>35,868.00</u>	<u>548,900,237.10</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	309.1364	312.7166	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	936.9166	879.8707	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156,081.00</u>	<u>0.00</u>
Total			24,978					1.00	23,143.00	191,949.00	548,900,237.10
Future											
Feb 2016	DAUS	Future	4,300	15.9643	15.8000	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	369	15.9693	15.8058	0.0000	0.0000	85	1,350,905.00		
Feb 2016	DAUS	Future	4,330	15.9768	15.8146	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>		
Feb 2016	DAUS	Future	924	15.9793	15.8175	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	Future	0	15.9818	15.8204	0.0000	0.0000	300	4,766,550.00		
Feb 2016	DAUS	Future	392	16.0096	15.8467	0.0000	0.0000	6	95,496.00		
Feb 2016	DAUS	Future	306	16.0188	15.8555	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	301	16.0405	15.8759	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	16.0526	15.8877	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	16.0645	15.8995	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	16.1061	15.9410	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	35	16.1120	15.9469	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	140	16.1239	15.9588	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	16.1447	15.9798	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	1,960	16.1571	15.9920	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	700	16.1726	16.0073	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	16.7034	16.7034	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	50	16.2441	16.0778	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	16.2567	16.0902	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	230	16.3007	16.1336	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	16.3291	16.1615	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.5408	16.3704	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.6429	16.4719	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.9426	16.7702	0.0000	0.0000	0	0.00		
			<u>16,248</u>					<u>391.00</u>	<u>6,212,951.00</u>	<u>3,600,047.00</u>	<u>37,458,287,547.90</u>

Option

Feb 2016	DAUS	16.57 Call	5,000	7.2208	5.4261	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.07 Call	2,500	72.4166	53.9607	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.01 Call	5,000	113.7135	80.7717	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.45 Call	5,000	29.7934	16.6856	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.60 Put	1,000	0.0157	0.0000	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.40 Call	1,000	593.4695	459.5770	0.0000	0.0000	0	0.00
Feb 2016	DAUS	16.69 Call	5,000	12.2502	9.7296	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.93 Call	3,600	2059.0056	1898.3414	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.30 Put	100	3.0072	5.0804	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.91 Call	100	1087.1288	929.6255	0.0000	0.0000	0	0.00
Feb 2016	DAUS	11.80 Put	250	0.0212	0.0345	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.50 Put	150	0.5410	0.8641	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.84 Call	250	1182.6400	1027.5775	0.0000	0.0000	0	0.00
Feb 2016	DAUS	15.64 Call	150	491.3517	390.9090	0.0000	0.0000	0	0.00
Feb 2016	DAUS	13.92 Put	100	2.1156	2.8987	0.0000	0.0000	0	0.00
Feb 2016	DAUS	14.60 Call	100	1429.9045	1271.0513	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.60 Call	10,000	1434.6937	1277.6662	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.61 Call	10,000	1424.9933	1268.1072	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.62 Call	10,000	1415.3011	1258.5589	0.0000	0.0000	0	0.00

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Mar 2016	DAUS	15.50 Call	27,500	633.4514	520.8524	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	2.3230	2.7172	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1455.5120	1302.1841	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	5.8066	6.4038	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	1180.6819	1038.4012	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.2246	0.2807	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	5.9518	6.5149	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	981.2936	853.0251	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	531.0116	442.6143	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	620.0918	523.4229	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	464.3781	388.7909	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	22.3433	25.7938	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	961.4511	843.1321	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	263.3206	220.4684	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	359.3452	305.9564	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	1.4308	1.8335	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	14.2076	17.1480	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	848.5959	742.9179	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	535.1603	461.3091	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	398.1825	340.3448	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	49.6529	58.0178	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	1007.5794	894.7470	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	3.5962	4.3850	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	20.5605	26.5255	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	757.4309	667.3478	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	536.1784	469.2403	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	5.6034	6.8593	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	1177.1791	1056.8250	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	105.5637	122.9697	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	990.6553	883.7160	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	247.6258	281.7508	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	678.0630	600.2311	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.9613	5.6939	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	26.3991	31.4316	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	701.1027	621.6459	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	565.0046	498.9219	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	948.3203	1030.9033	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	408.2282	360.0014	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.4080	6.8425	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	28.0799	34.5085	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	652.0191	580.2887	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	565.3772	502.7573	0.0000	0.0000	0	0.00

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Aug 2016	DAUS	12.70 Put	2,000	12.3179	13.4987	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1425.0264	1297.7195	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.4023	8.9020	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	27.3007	37.0192	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	610.3747	548.7226	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	558.6073	501.8224	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	48.9755	63.1570	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	761.3012	688.4525	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	266.3638	295.7900	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	464.3130	417.6119	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	11.0589	11.6312	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	26.7828	38.3150	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	596.8879	541.2602	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	564.9420	511.1019	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	13.2550	15.0669	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	26.7526	32.2563	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	579.4886	528.8653	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	564.9538	515.4260	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	14.8273	17.3362	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	31.5171	34.3472	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	565.0956	519.6602	0.0000	0.0000	0	0.00
			<u>409,744</u>					0.00	0.00
			<u>425,992</u>					<u>391.00</u>	<u>6,212,951.00</u>
									<u>10,454,208.00</u>
									<u>37,458,287,547.90</u>
Future									
Mar 2016	EUUS	Future	2,000	1.1151	1.1212	0.0000	0.0000	0	0.00
			<u>2,000</u>					0.00	0.00
			<u>2,000</u>					<u>0.00</u>	<u>230,235.00</u>
								<u>0.00</u>	<u>2,612,647,457.00</u>
Future									
Mar 2016	ZAAD	Future	12,867	11.4159	11.4773	0.0000	0.0000	0	0.00
Jun 2016	ZAAD	Future	3,067	11.5668	11.6292	11.5951	11.5951	250	2,898,775.00
Sep 2016	ZAAD	Future	750	11.7410	11.8028	11.7669	11.7669	250	2,941,725.00
Dec 2016	ZAAD	Future	69	11.9121	11.9751	0.0000	0.0000	0	0.00
			<u>16,753</u>					500.00	5,840,500.00
									<u>2,758,459.00</u>
									<u>22,374,919,086.40</u>
Option									
Mar 2016	ZAAD	9.80 Put	200	1.5414	1.9253	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.40 Call	200	1024.5858	1086.2021	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	10.80 Put	200	32.2084	30.8819	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.40 Call	200	223.7923	263.4032	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	11.41 Call	200	219.2547	257.9550	0.0000	0.0000	0	0.00
Mar 2016	ZAAD	12.60 Call	200	13.5419	17.2626	0.0000	0.0000	0	0.00

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			1,200					0.00	0.00
		Total	17,953					500.00	5,840,500.00
									2,790,836.00
									22,374,919,086.40
Future									
	Mar 2016	ZABP	Future	0	1.4193	1.4054	1.4054	1.4054	1
				0					14,054.00
				0				1.00	14,054.00
		Total	0					1.00	14,054.00
									1.00
									14,054.00
Future									
	Mar 2016	ZADK	Future	60	2.4008	2.3888	0.0000	0.0000	0
				60					0.00
				60				0.00	0.00
		Total	60					0.00	0.00
									1,065.00
									23,746,284.00
Future									
	Mar 2016	ZAEU	Future	78,180	17.9107	17.8225	17.9474	17.8873	804
	Jun 2016	ZAEU	Future	40,960	18.2731	18.1824	0.0000	0.0000	550
	Sep 2016	ZAEU	Future	6,298	18.6905	18.5961	0.0000	0.0000	0
	Dec 2016	ZAEU	Future	5,887	19.1002	19.0040	0.0000	0.0000	0
				131,325					0.00
								1,354.00	24,430,019.60
									7,951,573.00
									104,320,588,287.80
Option									
	Mar 2016	ZAEU	13.05 Put	18,000	0.1460	0.1744	0.0000	0.0000	0
	Mar 2016	ZAEU	13.20 Put	18,000	0.2046	0.2389	0.0000	0.0000	0
	Mar 2016	ZAEU	13.85 Put	12,000	0.8247	0.8865	0.0000	0.0000	0
	Mar 2016	ZAEU	14.03 Put	17,534	1.1907	1.2564	0.0000	0.0000	0
	Mar 2016	ZAEU	14.60 Put	15,000	2.7146	2.7743	0.0000	0.0000	0
	Mar 2016	ZAEU	14.90 Call	24,000	3014.3522	2926.3577	0.0000	0.0000	0
	Mar 2016	ZAEU	14.90 Put	33,200	3.6522	3.8577	0.0000	0.0000	0
	Mar 2016	ZAEU	14.96 Put	15,000	3.8803	4.1257	0.0000	0.0000	0
	Mar 2016	ZAEU	15.37 Call	25,000	2546.6499	2459.1145	0.0000	0.0000	0
	Mar 2016	ZAEU	15.37 Put	25,000	5.9499	6.6145	0.0000	0.0000	0
	Mar 2016	ZAEU	15.95 Call	26,000	1972.1618	1886.0327	0.0000	0.0000	0
	Mar 2016	ZAEU	16.00 Call	650	1922.8703	1836.9398	0.0000	0.0000	0
	Mar 2016	ZAEU	16.15 Call	24,000	1776.5646	1693.9832	0.0000	0.0000	0
	Mar 2016	ZAEU	16.30 Call	36,640	1634.5252	1553.6927	0.0000	0.0000	0
	Mar 2016	ZAEU	16.90 Call	19,500	1103.9724	1033.1834	0.0000	0.0000	0
	Jun 2016	ZAEU	14.20 Put	6,000	15.8390	15.9258	0.0000	0.0000	0
	Jun 2016	ZAEU	15.96 Call	6,000	2414.5611	2330.0947	0.0000	0.0000	0
	Dec 2016	ZAEU	16.40 Put	2,912	303.0743	321.5187	0.0000	0.0000	0
	Dec 2016	ZAEU	16.90 Put	2,961	422.2501	438.6575	0.0000	0.0000	0
	Dec 2016	ZAEU	20.80 Call	2,912	897.0461	853.7815	0.0000	0.0000	0
	Dec 2016	ZAEU	21.90 Call	2,961	680.4466	649.3911	0.0000	0.0000	0

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			333,270					0.00	0.00	4,636,944.00	0.00	
		Total	464,595					1,354.00	24,430,019.60	12,588,517.00	104,320,588,287.80	
Future												
	Mar 2016	ZAFR	Future	6,452	16.1534	15.9964	0.0000	0.0000	0	0.00		
				6,452					0.00	0.00	490,851.00	4,757,257,533.60
		Total	6,452					0.00	0.00	490,851.00	4,757,257,533.60	
Future												
	Mar 2016	ZAGB	Future	34,574	23.2950	23.2052	23.2849	23.2003	950	22,064,680.00		
	Jun 2016	ZAGB	Future	3,166	23.7089	23.6169	23.6967	23.6119	900	21,298,610.00		
	Sep 2016	ZAGB	Future	890	24.1805	24.0844	0.0000	0.0000	0	0.00		
				38,630					1,850.00	43,363,290.00	5,394,719.00	83,609,481,591.90
Option												
	Mar 2016	ZAGB	20.75 Put	21,300	18.7057	23.0106	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	22.05 Put	6,000	129.3384	149.5956	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.15 Put	4,000	509.5997	559.9723	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	23.95 Call	11,400	350.3221	329.3877	0.0000	0.0000	0	0.00		
	Mar 2016	ZAGB	25.30 Call	7,800	109.0343	103.8853	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	24.30 Call	1,300	905.5961	853.0048	0.0000	0.0000	0	0.00		
	Jun 2016	ZAGB	26.50 Call	2,600	397.8402	369.2610	0.0000	0.0000	0	0.00		
	Dec 2016	ZAGB	18.41 Put	783	96.1981	0.0000	0.0000	0.0000	783	0.00		
	Dec 2016	ZAGB	23.01 Put	783	956.4345	0.0000	0.0000	0.0000	783	0.00		
	Dec 2016	ZAGB	26.94 Call	783	1134.5290	0.0000	0.0000	0.0000	783	0.00		
				56,749					2,349.00	0.00	1,603,396.00	0.00
		Total	95,379						4,199.00	43,363,290.00	6,998,115.00	83,609,481,591.90
Future												
	Jun 2016	ZAHK	Future	3,381	2.0958	2.0780	0.0000	0.0000	0	0.00		
				3,381					0.00	0.00	3,381.00	74,030,376.00
		Total	3,381						0.00	0.00	3,381.00	74,030,376.00
Future												
	Mar 2016	ZAJY	Future	5,897	0.1373	0.1360	0.0000	0.0000	0	0.00		
	Jun 2016	ZAJY	Future	4,588	0.1401	0.1388	0.0000	0.0000	0	0.00		
	Sep 2016	ZAJY	Future	947	0.1434	0.1419	0.0000	0.0000	0	0.00		
				11,432					0.00	0.00	710,779.00	7,371,429,526.70
		Total	11,432						0.00	0.00	710,779.00	7,371,429,526.70
Future												
	Mar 2016	ZAKS	Future	1,266	0.1563	0.1543	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
									12,853.00
									167,326,730.00
									12,853.00
									167,326,730.00
Future									
Mar 2016	ZAUM	Future	1,166	16.0615	15.8966	16.0438	15.9525	27	43,145,860.00
Jun 2016	ZAUM	Future	184	16.3416	16.1739	16.2376	16.2347	15	24,353,550.00
Sep 2016	ZAUM	Future	93	16.6560	16.4849	0.0000	0.0000	0	0.00
			1,443					42.00	67,499,410.00
		Total	1,443					42.00	67,499,410.00
									117,240.00
									126,750,405,160.00
									121,763.00
									126,750,405,160.00
Future									
Mar 2016	ZAUS	Future	932,231	16.0615	15.8966	16.0701	15.9084	21,152	339,481,750.70
Jun 2016	ZAUS	Future	101,751	16.3416	16.1739	16.3148	16.2280	6,451	104,966,792.50
Sep 2016	ZAUS	Future	121,292	16.6560	16.4849	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	Future	13,903	16.9596	16.7871	16.9148	16.9122	200	3,382,700.00
			1,169,177					27,803.00	447,831,243.20
									103,386,895.00
									1,084,381,063,864.60
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0426	0.0147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0485	0.0184	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0814	0.0438	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0879	0.0497	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.1077	0.0638	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.1192	0.0713	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.1351	0.0818	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.1777	0.1104	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.2567	0.1653	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3512.0145	3346.9539	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.8017	0.5751	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	3262.4205	3097.2690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	1.1640	0.9721	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	1.3980	1.4034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2863.0823	2698.3862	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	1.7055	2.0615	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2563.8158	2400.2193	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2513.9714	2350.6494	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	3.2219	6.3046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	2304.7656	2143.0440	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	2125.6798	1966.1080	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	4.2386	9.7133	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	2066.0465	1907.4034	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1966.7420	1809.9362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	6.0611	16.4165	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	14.21 Call	10,000	1857.6510	1703.3582	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	6.6226	18.5701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1758.6363	1607.1627	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1572.0331	1426.6783	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	10.5331	30.0783	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1485.7708	1342.4732	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1381.7739	1240.9318	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	20.2739	44.3318	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	1335.1162	1195.3444	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	27.3926	53.5499	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.99 Put	25,000	46.3938	75.9237	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	10,000	47.6243	77.3035	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	15,000	48.8802	78.7042	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	52.8040	83.0455	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	939.4857	806.5302	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	883.1338	754.8278	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	135.9180	184.4978	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.46 Put	500	138.7445	188.0257	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	15.53 Call	25,000	691.1543	580.5331	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.55 Call	10,000	677.4968	568.3256	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	670.7283	562.2873	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	664.0030	556.2926	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	650.6775	544.4342	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	2,000	644.0757	538.5706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	550.1557	455.8545	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	492.9020	406.1139	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	281.4020	359.5139	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	415.0669	339.3629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	353.5669	442.7629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	330.0953	267.6466	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	280.8158	226.5914	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	635.4057	751.9749	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	232.7846	186.9680	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	219.4254	176.0171	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	172.9565	138.1673	0.0000	0.0000	500	0.00
Mar 2016	ZAUS	16.75 Put	1,000	861.4565	991.5673	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	941.9592	1075.8037	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	982.8645	1118.6150	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1066.2253	1205.1377	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	102.4095	81.3333	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	77.2483	61.1789	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	25.7123	21.8532	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	12.16 Put	330	5.7239	6.9903	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	10.2555	12.8238	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	11.0120	14.7335	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	14.1877	19.9128	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2864.9470	2704.6130	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	23.3470	30.7130	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	24.4949	32.0349	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	70.5992	82.6177	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	97.9788	111.6275	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	154.7134	179.7227	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1583.6721	1443.1589	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1529.9430	1391.4119	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	250	948.4270	0.0000	0.0000	0.0000	250	0.00
Jun 2016	ZAUS	16.00 Put	25,705	556.1031	625.1699	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	849.3790	754.3441	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	20,000	645.3460	720.6865	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	790.0393	700.3622	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	838.3011	926.9459	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	668.7157	590.6997	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	850	934.1750	1027.9368	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.92 Put	10,000	1117.4916	1219.8754	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	536.1328	471.1170	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	530.2586	465.8513	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	499.1445	438.4142	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	850	303.7188	263.2697	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	292.3570	253.2852	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	276.9178	239.7391	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	220.0466	190.0418	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	17.8239	21.5931	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	17,500	156.1994	180.8185	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	743.0002	674.3704	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	690.6579	626.4223	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	360.4116	324.2565	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	15.0542	17.6874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	19.7054	24.6039	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	22.6839	33.2049	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	32.6263	45.6879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	309.5962	346.5653	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	333.6682	367.6330	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,000	340.7356	373.7950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	401.4530	438.9862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	2028.0339	1897.7840	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	15.50 Put	69,895	504.3138	548.9812	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	15.80 Put	10,000	621.5099	677.1467	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.00 Put	32,800	714.7000	775.6393	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.20 Put	500	814.5755	880.7333	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.47 Put	1,365	959.5060	1032.5684	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.53 Put	725	993.2313	1067.7998	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1085.7494	1164.2721	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.76 Put	15,000	1127.3774	1207.5998	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.51 Put	7,500	1607.9401	1703.8464	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	807.0066	747.1259	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	714.6371	661.5294	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	697.4710	645.6481	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	693.7281	642.1864	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	666.5087	617.0307	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	649.1540	601.0000	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	578.2368	535.6076	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	571.0319	528.9704	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	562.5505	521.4341	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	543.4449	507.7871	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	528.8321	495.7698	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	521.0427	488.6731	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	507.9752	476.7668	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	459.2150	432.4104	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	452.1064	425.9526	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	432.2877	407.9676	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1168.3823	1248.8658	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	592.1934	564.7103	0.0000	0.0000	0	0.00		
			<u>1,636,805</u>					<u>1,250.00</u>	<u>0.00</u>	<u>22,405,073.00</u>	<u>0.00</u>
	Total		2,805,982					29,053.00	447,831,243.20	125,791,968.00	1,084,381,063,864.60
Future											
Mar 2016	ZAZW	Future	1	1.3625	1.3605	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23,399.00</u>	<u>167,046,491.00</u>
	Total		1					0.00	0.00	23,399.00	167,046,491.00
	Grand Total		3,861,656					35,541.00	595,214,610.80	168,741,928	1,514,053,418,865.20