



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Mar 2016	DAEU	Future	5	17.1740	17.0076	0.0000	0.0000	0	0.00	
Mar 2016	DAEU	Future	293	17.2174	17.0610	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	11	17.3121	17.1569	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	25	17.3547	17.1995	0.0000	0.0000	0	0.00	
Apr 2016	DAEU	Future	1	17.3625	17.2073	0.0000	0.0000	0	0.00	
May 2016	DAEU	Future	74	17.4699	17.3144	0.0000	0.0000	0	0.00	
			<u>409</u>					<i>0.00</i>	<i>0.00</i>	
Total			409					0.00	0.00	
									<i>102 624.00</i>	<i>1 292 973 238.40</i>
									392 224.00	1 292 973 238.40
Future										
Mar 2016	DAGB	Future	115	22.2124	22.0079	0.0000	0.0000	14	309,044.40	
Apr 2016	DAGB	Future	121	22.3690	22.1775	0.0000	0.0000	5	111,190.50	
Apr 2016	DAGB	Future	157	22.4256	22.2342	0.0000	0.0000	0	0.00	
			<u>393</u>					<i>19.00</i>	<i>420,234.90</i>	
									36 548.00	563 959 579.20
Option										
Sep 2016	DAGB	21.20 Put	12,264	666.8472	728.9707	0.0000	0.0000	0	0.00	
Sep 2016	DAGB	25.85 Call	12,264	633.6420	594.0165	0.0000	0.0000	0	0.00	
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	
Total			24,921					19.00	420,234.90	
									192 629.00	563 959 579.20
Future										
Mar 2016	DAUS	Future	0	15.7098	15.6825	0.0000	0.0000	264	4,148,207.60	
Mar 2016	DAUS	Future	301	15.7188	15.6885	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	15.7215	15.7001	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	350	15.7333	15.7122	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	140	15.7757	15.7549	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	485	15.7818	15.7609	0.0000	0.0000	173	2,733,355.10	
Apr 2016	DAUS	Future	120	15.7939	15.7731	0.0000	0.0000	20	316,170.00	
Apr 2016	DAUS	Future	100	15.8151	15.7946	0.0000	0.0000	0	0.00	
Apr 2016	DAUS	Future	2,267	15.8272	15.8069	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>		
Apr 2016	DAUS	Future	700	15.8424	15.8222	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.8606	15.8406	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	40	15.8667	15.8468	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	800	15.8698	15.8498	0.0000	0.0000	300	4,717,950.00		
May 2016	DAUS	Future	370	15.8849	15.8652	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.9127	15.8934	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9222	15.9028	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.9253	15.9059	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.9694	15.9498	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.9978	15.9782	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	16.2116	16.1934	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	16.3114	16.2939	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.6091	16.5922	0.0000	0.0000	0	0.00		
			<u>8,092</u>					<u>757.00</u>	<u>11,915,682.70</u>	<u>3 626 204.00</u>	<u>37 871 393 645.20</u>

Option

Mar 2016	DAUS	15.47 Call	2,500	278.4553	258.8251	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.14 Call	2,500	593.5282	575.8877	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.84 Call	2,500	105.2991	104.2753	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	271.4479	265.0573	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	225.5419	222.1452	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.2468	0.3460	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	1114.9948	1095.5057	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	246.4291	0.0000	0.0000	0.0000	5,000	0.00
Mar 2016	DAUS	13.67 Put	19,744	1.4103	1.4816	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	828.8361	815.3341	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0420	0.0357	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.2774	1.1629	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	642.2356	633.8039	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	251.7824	251.7635	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	337.8904	334.3721	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	227.7028	226.3660	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	12.8949	14.3231	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	657.7807	650.0660	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	111.8946	112.4897	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	183.0683	182.5951	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.3514	0.3732	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	8.8522	9.4447	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	569.0741	562.4861	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	313.5003	310.5726	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	211.7692	210.4492	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	45.2253	49.3830	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	728.6335	720.6897	0.0000	0.0000	0	0.00

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May 2016	DAUS	15.70 Call	5,000	676.2598	667.7179	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	887.6745	877.4910	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.3100	2.2814	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	21.0335	21.8327	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	526.7852	519.0995	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	347.1130	342.1004	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.0169	4.1252	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	904.8661	894.1455	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	126.2483	130.9113	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	738.9025	729.3590	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	295.8801	304.3580	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	484.5791	480.0828	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.1973	4.3189	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	30.9404	33.0623	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	506.6438	502.2061	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	394.4644	391.7531	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1082.9438	1098.7115	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	280.5025	281.1678	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.2015	6.4148	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	38.7528	40.6294	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	483.7734	482.9116	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	412.2475	412.2511	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	11.7624	12.5819	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	1177.3278	1172.1255	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	657.5952	671.0419	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	497.8863	498.7830	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.2542	8.5894	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	42.5524	47.0980	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	462.9491	464.7243	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	419.2780	420.3999	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	78.3252	77.1906	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	595.6019	597.5899	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	331.0783	339.8038	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	343.5212	347.7740	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	11.9969	12.1894	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	60.2619	60.1537	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	460.9237	464.5445	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	432.7919	436.7822	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	14.0482	14.3808	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	72.4382	71.7666	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	453.3714	459.1217	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	440.8349	446.8406	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	11.80 Put	250	15.6049	15.9911	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	85.3576	82.3613	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	447.9950	455.7669	0.0000	0.0000	0	0.00	
			<u>354,944</u>					<u>5,000.00</u>	<u>0.00</u>	<u>7 083 161.00</u>
	Total		363,036					5,757.00	11,915,682.70	10 709 365.00 37 871 393 645.20
Future										
Mar 2016	EUUS	Future	2	1.0927	1.0842	0.0000	0.0000	0	0.00	
			<u>2</u>					<u>0.00</u>	<u>0.00</u>	<u>232 807.00</u>
	Total		2					0.00	0.00	232 807.00 2 641 296 679.00
Future										
Mar 2016	ZAAD	Future	14,930	11.5566	11.3549	11.5285	11.5285	25	288,212.50	
Jun 2016	ZAAD	Future	3,067	11.7134	11.5105	11.6952	11.6952	25	292,380.00	
Sep 2016	ZAAD	Future	875	11.8947	11.6912	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	263	12.0722	11.8677	0.0000	0.0000	0	0.00	
			<u>19,135</u>					<u>50.00</u>	<u>580,592.50</u>	<u>2 768 643.00</u>
	Total									22 490 888 259.00
Option										
Mar 2016	ZAAD	9.80 Put	200	0.1087	0.1489	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1157.6299	956.2613	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	3.5734	7.3595	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	220.4493	91.8186	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	213.3427	87.9041	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	2.3606	0.7557	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32 377.00</u>
	Total		20,335					50.00	580,592.50	2 801 020.00 22 490 888 259.00
Future										
Jun 2016	ZACR	Future	22,550	2.4267	2.4137	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86 204.00</u>
	Total		22,550					0.00	0.00	86 204.00 1 952 214 746.00
Future										
Mar 2016	ZAEU	Future	59,360	17.1882	17.0325	17.1090	16.9622	255	4,362,061.00	
Jun 2016	ZAEU	Future	42,775	17.5474	17.3914	17.5111	17.4191	274	4,775,041.40	
Sep 2016	ZAEU	Future	9,138	17.9588	17.8021	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	Future	4,500	18.3615	18.2026	0.0000	0.0000	0	0.00	
			<u>115,773</u>					<u>529.00</u>	<u>9,137,102.40</u>	<u>8 021 560.00</u>
	Total									105 556 024 273.90
Option										
Mar 2016	ZAEU	13.05 Put	18,000	0.0226	0.0270	0.0000	0.0000	0	0.00	
Mar 2016	ZAEU	13.20 Put	18,000	0.0235	0.0280	0.0000	0.0000	0	0.00	

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Mar 2016	ZAEU	13.85 Put	12,000	0.0354	0.0554	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.03 Put	17,534	0.0603	0.0943	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.60 Put	15,000	0.3185	0.4949	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Call	24,000	2288.9527	2133.6637	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.90 Put	33,200	0.7527	1.1637	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	14.96 Put	15,000	0.8926	1.3783	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Call	25,000	1821.0168	1666.7307	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.37 Put	25,000	2.8168	4.2307	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	15.95 Call	26,000	1248.8752	1095.8226	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.00 Call	650	1200.1375	1047.3186	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.15 Call	24,000	1054.9604	903.0473	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.30 Call	36,640	911.8667	766.2845	0.0000	0.0000	0	0.00
Mar 2016	ZAEU	16.90 Call	19,500	429.3474	327.5524	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	14.20 Put	6,000	18.7420	23.3583	0.0000	0.0000	0	0.00
Jun 2016	ZAEU	15.96 Call	6,000	1749.6823	1621.6686	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.40 Put	2,912	452.3325	497.3719	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	16.90 Put	2,961	616.4269	675.0242	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	20.80 Call	2,912	658.4064	629.0643	0.0000	0.0000	0	0.00
Dec 2016	ZAEU	21.90 Call	2,961	494.5289	476.6934	0.0000	0.0000	0	0.00
			<u>333,270</u>					0.00	0.00
			<u>449,043</u>					<u>529.00</u>	<u>9,137,102.40</u>
									12 667 387.00
									105 556 024 273.90
Future									
Mar 2016	ZAFR	Future	6,657	15.8678	15.7302	0.0000	0.0000	0	0.00
			<u>6,657</u>					0.00	0.00
			<u>6,657</u>					<u>0.00</u>	<u>492 216.00</u>
									4 779 305 936.10
								<u>0.00</u>	<u>0.00</u>
									492 216.00
									4 779 305 936.10
Future									
Mar 2016	ZAGB	Future	56,223	22.2288	22.0372	22.1644	21.9860	1,024	22,628,265.90
Jun 2016	ZAGB	Future	4,964	22.6336	22.4415	22.5003	22.4950	600	13,498,060.00
Sep 2016	ZAGB	Future	1,478	23.0962	22.9046	23.0000	22.9100	152	3,482,500.00
			<u>62,665</u>					<u>1,776.00</u>	<u>39,608,825.90</u>
									5 449 575.00
									84 830 271 814.40
Option									
Mar 2016	ZAGB	20.75 Put	21,300	17.4563	30.1564	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	21.50 Put	12,000	86.2866	144.3513	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.15 Put	4,000	993.3181	1171.6121	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	23.95 Call	11,400	18.5808	15.3425	0.0000	0.0000	0	0.00
Mar 2016	ZAGB	25.30 Call	7,800	2.6108	2.6717	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	24.30 Call	1,300	508.1377	459.0792	0.0000	0.0000	0	0.00
Jun 2016	ZAGB	26.50 Call	2,600	177.4390	158.4934	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.41 Put	783	181.5545	200.1178	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	23.01 Put	783	1482.3726	1578.8948	0.0000	0.0000	0	0.00

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Dec 2016	ZAGB	26.94 Call	783	806.5734	765.7919	0.0000	0.0000	0	0.00
			62,749					0.00	0.00
		Total	125,414					1,776.00	39,608,825.90
									7 073 320.00
									84 830 271 814.40
Future									
Jun 2016	ZAHK	Future	3,381	2.0604	2.0575	0.0000	0.0000	0	0.00
			3,381					0.00	0.00
		Total	3,381					0.00	0.00
									3 381.00
									74 030 376.00
Future									
Mar 2016	ZAJY	Future	5,671	0.1385	0.1380	0.0000	0.0000	0	0.00
Jun 2016	ZAJY	Future	5,474	0.1414	0.1409	0.0000	0.0000	0	0.00
Sep 2016	ZAJY	Future	1,148	0.1448	0.1442	0.0000	0.0000	0	0.00
			12,293					0.00	0.00
		Total	12,293					0.00	0.00
									715 311.00
									7 435 546 645.00
Future									
Mar 2016	ZAKS	Future	1,266	0.1551	0.1545	0.0000	0.0000	0	0.00
			1,266					0.00	0.00
		Total	1,266					0.00	0.00
									12 853.00
									167 326 730.00
Future									
Mar 2016	ZAUM	Future	961	15.7303	15.7092	15.7161	15.6854	21	32,958,350.00
Jun 2016	ZAUM	Future	267	16.0105	15.9911	15.9807	15.9676	10	15,974,150.00
Sep 2016	ZAUM	Future	127	16.3246	16.3071	16.2834	16.2834	5	8,141,700.00
Dec 2016	ZAUM	Future	20	16.6260	16.6089	0.0000	0.0000	0	0.00
			1,375					36.00	57,074,200.00
		Total	1,375					36.00	57,074,200.00
									118 842.00
									129 278 702 020.00
Future									
Mar 2016	ZAUS	Future	780,484	15.7303	15.7092	15.7525	15.5972	35,710	559,427,791.80
Jun 2016	ZAUS	Future	224,922	16.0105	15.9911	16.0378	15.8797	9,097	145,299,990.00
Sep 2016	ZAUS	Future	154,308	16.3246	16.3071	16.3259	16.2572	55	896,550.50
Dec 2016	ZAUS	Future	28,953	16.6260	16.6089	0.0000	0.0000	0	0.00
			1,188,667					44,862.00	705,624,332.30
		Total	1,188,667					44,862.00	705,624,332.30
									105 024 754.00
									1 110 289 281 930.20
Option									
Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0195	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.60 Put	30,000	0.0000	0.0197	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.80 Put	1,000	0.0000	0.0203	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0000	0.0204	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0000	0.0206	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2016	ZAUS	11.95 Put	1,000	0.0000	0.0207	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0000	0.0208	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0000	0.0209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0004	0.0210	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	3180.3098	3159.2206	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0247	0.0374	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2930.3298	2909.2451	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0479	0.0722	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0769	0.1155	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2530.4054	2509.3577	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.1273	0.1901	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	2230.5711	2209.6001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	2180.6173	2159.6670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.5951	0.8646	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1970.9141	1950.0916	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1791.3804	1770.7464	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	1.1148	1.5943	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1731.6037	1711.0564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1632.0822	1611.7145	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	2.4343	3.1564	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1522.7745	1502.4051	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	2.6843	3.4639	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1423.2172	1402.9501	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	1234.3769	1214.3629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	4.0769	5.1629	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	1145.1322	1125.2738	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	1036.3158	1016.6903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	6.0158	7.4903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	986.9754	967.4751	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	6.6754	8.2751	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	7.4298	9.1686	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	13.8085	19.0589	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	14.5749	20.0101	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	17.0807	23.0907	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	26.6949	34.5942	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	567.0145	555.4183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	509.6384	499.7209	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	95.8989	111.4014	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	343.1418	338.6670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	112.8418	129.4670	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	305.9285	302.7183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	299.9902	296.9815	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.59 Call	3,000	288.3414	285.7240	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	282.6311	280.2057	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	199.4054	219.8032	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	206.0640	206.5126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	164.1521	166.6689	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	283.8521	307.4689	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	113.9710	118.7073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	383.6710	409.5073	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	67.2102	73.2989	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	45.2525	51.4053	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	752.4168	779.3708	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	28.1288	33.7755	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	24.1319	29.9160	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	15.0937	18.4429	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1034.7937	1059.2429	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1131.7324	1155.3049	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1180.4662	1203.6717	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	8.6578	10.1527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1278.3578	1300.9527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	5.9392	6.6663	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	3.7243	4.1551	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.7474	1.0361	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.3820	4.4627	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	9.5023	9.7733	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	11.1926	11.5322	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	15.9318	16.4715	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2536.8325	2518.4266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	26.3325	27.3266	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	27.6410	28.6930	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	2,650	75.3931	78.5082	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	80.7739	84.1105	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	114.8431	119.3123	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	163.1952	168.7276	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	186.1667	192.1461	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1286.6391	1273.5801	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	216.6732	223.1938	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	1235.3171	1222.5763	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	224.8171	231.4763	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	705.7869	697.3077	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	611.4729	622.5256	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	660.6167	652.5647	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	650.1167	661.4647	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.10 Call	3,000	619.3841	611.8438	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.17 Put	0	751.4419	763.6456	0.0000	0.0000	5,000	0.00
Jun 2016	ZAUS	16.23 Call	750	569.3233	562.4192	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	807.8184	820.4577	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	966.7892	980.4992	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	467.9936	462.4303	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1072.0572	1086.3749	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	360.2559	356.3044	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	355.6158	351.7476	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	344.2832	340.6206	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	333.3288	329.8659	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	331.1802	327.7576	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	324.8268	321.5180	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	180.5288	179.7254	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	172.5266	171.8434	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	161.7488	161.2277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	123.0758	123.1052	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	34.7090	34.7943	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	216.2033	222.0042	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	883.7939	883.6223	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	585.2523	587.7506	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	540.2701	543.1235	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	260.0754	265.1650	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	17.2501	17.1271	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	58.0845	56.5208	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	71.0868	69.6761	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	88.5914	87.4629	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	325.8151	331.0465	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	405.2926	412.0717	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	426.7402	433.9081	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	432.9993	440.2803	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	498.8748	507.3032	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	502.3249	510.8151	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1796.7509	1789.2825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	608.9905	619.2293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	639.4012	650.1066	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	745.0203	757.2691	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	843.8014	857.3972	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	948.8390	963.7611	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1100.4098	1116.8126	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1135.5350	1152.2447	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	1231.6413	1249.0894	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.76 Put	0	1274.7761	1292.5218	0.0000	0.0000	3,750	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	844.2196	848.0228	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	752.1692	756.9658	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	667.3727	673.2159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	585.3868	592.1920	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	570.2105	577.1867	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	566.9018	573.9183	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	542.8836	550.1696	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	527.5972	535.0493	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	469.0357	477.3160	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	463.9297	472.3297	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	457.9290	466.4700	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	444.4681	453.3220	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	432.6046	441.7350	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	425.5931	434.8902	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	413.8301	423.4037	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	408.9748	418.6647	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	369.9007	380.5315	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	363.4905	374.2758	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	346.3182	357.3445	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	338.9123	349.8396	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	751.6569	763.1595	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	768.9675	780.5785	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1300.1077	1320.2892	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	803.7095	811.2702	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	732.7581	741.7337	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	491.5685	509.6723	0.0000	0.0000	0	0.00		
			<u>1,871,549</u>					<u>8,750.00</u>	<u>0.00</u>	<u>23 173 188.00</u>	<u>0.00</u>
	Total		3,060,216					53,612.00	705,624,332.30	128 197 942.00	1 110 289 281 930.20
Future											
Mar 2016	ZAZW	Future	1	1.3670	1.3690	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		4,090,899					61,779.00	824 360 970.70	171,607,733	1,546,327,976,900.70