



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2016	DAEU	Future	0	16.8743	17.1785	0.0000	0.0000	5	84,371.50		
Mar 2016	DAEU	Future	293	16.9206	17.2252	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	17.0137	17.3206	0.0000	0.0000	3	50,845.50		
Apr 2016	DAEU	Future	25	17.0559	17.3632	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.0636	17.3710	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.1674	17.4779	0.0000	0.0000	0	0.00		
			<u>404</u>					<u>8.00</u>	<u>135,217.00</u>	<u>102632.00</u>	<u>1293108455.40</u>
	Total		404					8.00	135,217.00	392232.00	1293108455.40
Future											
Mar 2016	DAGB	Future	0	21.8266	22.1505	0.0000	0.0000	115	2,510,059.00		
Apr 2016	DAGB	Future	121	21.9846	22.3111	0.0000	0.0000	5	109,430.00		
Apr 2016	DAGB	Future	157	22.0408	22.3677	0.0000	0.0000	0	0.00		
			<u>278</u>					<u>120.00</u>	<u>2,619,489.00</u>	<u>36668.00</u>	<u>566579068.20</u>
Option											
Sep 2016	DAGB	21.20 Put	12,264	768.4227	675.5762	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	528.6494	613.6559	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<u>0.00</u>	<u>0.00</u>	<u>156081.00</u>	<u>0.00</u>
	Total		24,806					120.00	2,619,489.00	192749.00	566579068.20
Future											
Mar 2016	DAUS	Future	0	15.4091	15.5726	0.0000	0.0000	301	4,638,139.10		
Mar 2016	DAUS	Future	272	15.4149	15.5784	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.4264	15.5901	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.4678	15.6320	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	485	15.4737	15.6380	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	120	15.4855	15.6500	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.5062	15.6710	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,267	15.5183	15.6831	0.0000	0.0000	119	1,836,765.00		
Apr 2016	DAUS	Future	700	15.5333	15.6982	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	180	15.5514	15.7162	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	62	15.5574	15.7223	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	800	15.5604	15.7253	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	370	15.5755	15.7404	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.6025	15.7679	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6115	15.7772	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.6145	15.7803	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.6564	15.8238	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.6834	15.8519	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.8894	16.0626	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.9853	16.1609	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.2714	16.4553	0.0000	0.0000	0	0.00		
			<u>7,813</u>					<u>420.00</u>	<u>6,474,904.10</u>	<u>3629146.00</u>	<u>37917139555.30</u>

Option

Mar 2016	DAUS	15.14 Call	2,500	279.5585	458.2383	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.84 Call	2,500	4.0921	50.7925	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.54 Call	1,000	56.3762	161.9588	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.61 Call	1,000	42.4409	124.9875	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.34 Put	17,991	0.2346	0.2107	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	805.5961	970.9325	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	89.0016	169.0140	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	115.2112	199.2029	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	2.0309	1.3790	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	553.2343	697.9078	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0303	0.0345	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	1.5326	1.1447	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	406.5356	527.0154	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	126.1731	186.3438	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	196.4334	263.8218	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	126.5836	173.1405	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	16.2407	14.5148	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	455.3670	557.8063	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	61.9036	84.9209	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	112.2309	146.2052	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.3860	0.3741	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	10.6947	9.7165	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	395.6161	482.1528	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	205.1310	258.4278	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	132.5992	170.9578	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	68.0044	54.8690	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	537.5987	636.1786	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	503.0483	591.7437	0.0000	0.0000	0	0.00

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May 2016	DAUS	15.36 Call	5,000	682.5262	789.0253	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.4865	2.2925	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	28.1633	23.2648	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	390.9032	461.2727	0.0000	0.0000	0	0.00
May 2016	DAUS	16.70 Call	150	250.4749	300.8512	0.0000	0.0000	0	0.00
Jun 2016	DAUS	12.20 Put	1,000	4.5059	4.0096	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.45 Call	1,000	706.0871	809.1864	0.0000	0.0000	0	0.00
Jun 2016	DAUS	14.60 Put	8,219	173.2897	145.0469	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.78 Call	8,219	567.9652	656.1205	0.0000	0.0000	0	0.00
Jun 2016	DAUS	15.17 Put	7,900	387.1493	334.2013	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.64 Call	7,900	371.9600	431.2685	0.0000	0.0000	0	0.00
Jun 2016	DAUS	11.80 Put	250	4.4416	4.1115	0.0000	0.0000	0	0.00
Jun 2016	DAUS	13.50 Put	150	43.7886	34.0618	0.0000	0.0000	0	0.00
Jun 2016	DAUS	16.62 Call	250	390.8926	452.3747	0.0000	0.0000	0	0.00
Jun 2016	DAUS	17.04 Call	150	301.6954	351.2733	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	1276.3628	1171.6567	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	217.3591	252.0519	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	6.4166	5.9286	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	56.4733	42.4148	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	385.2717	437.9289	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	326.0891	372.7212	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	12.3066	11.1189	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	976.7936	1081.1670	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	799.2821	720.3466	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	404.5806	454.8156	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	8.1016	7.9706	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	64.5989	50.8852	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	376.3388	424.5266	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	338.2282	382.7575	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.78 Put	48,990	103.8886	88.5543	0.0000	0.0000	0	0.00
Sep 2016	DAUS	17.30 Call	48,990	492.6025	548.1373	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	407.5543	363.7730	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	280.5419	315.5695	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	12.4300	12.0259	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	80.9520	69.5735	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	381.1918	427.2634	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	357.6356	401.0370	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	15.1991	13.8251	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	96.2030	82.7885	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	380.6865	423.9478	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	370.1615	412.2114	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	17.1789	15.9433	0.0000	0.0000	0	0.00

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Nov 2016	DAUS	13.50 Put	150	110.6294	96.1420	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	382.2295	422.9585	0.0000	0.0000	0	0.00	
			<u>354,944</u>					<u>0.00</u>	<u>0.00</u>	<u>7088161.00</u>
	Total		362,757					420.00	6,474,904.10	10717307.00
										37917139555.30
Future										
Mar 2016	EUUS	Future	352	1.0952	1.1033	0.0000	0.0000	0	0.00	
			<u>352</u>					<u>0.00</u>	<u>0.00</u>	<u>233157.00</u>
	Total		352					0.00	0.00	233157.00
										2645146679.00
Future										
Mar 2016	ZAAD	Future	13,947	11.4603	11.5673	11.3884	11.3463	1,883	21,433,859.50	
Jun 2016	ZAAD	Future	2,944	11.6135	11.7237	0.0000	0.0000	0	0.00	
Sep 2016	ZAAD	Future	875	11.7884	11.9033	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	130	11.9592	12.0794	0.0000	0.0000	1,113	13,235,239.50	
			<u>17,896</u>					<u>2,996.00</u>	<u>34,669,099.00</u>	<u>2773385.00</u>
	Total									22546437213.00
Option										
Mar 2016	ZAAD	9.80 Put	200	0.0317	0.0701	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.40 Call	200	1060.5740	1167.9949	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	10.80 Put	200	2.3922	2.3526	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.40 Call	200	135.8942	225.1289	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	11.41 Call	200	129.6438	217.9673	0.0000	0.0000	0	0.00	
Mar 2016	ZAAD	12.60 Call	200	0.9744	2.5638	0.0000	0.0000	0	0.00	
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>32377.00</u>
	Total		19,096					2,996.00	34,669,099.00	2805762.00
										22546437213.00
Future										
Jun 2016	ZACR	Future	22,550	2.3882	2.4176	0.0000	0.0000	0	0.00	
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	<u>86204.00</u>
	Total		22,550					0.00	0.00	86204.00
										1952214746.00
Future										
Jun 2016	ZADK	Future	80	2.3151	2.3567	0.0000	0.0000	0	0.00	
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>1385.00</u>
	Total		80					0.00	0.00	1385.00
										31302084.00
Future										
Mar 2016	ZAEU	Future	58,499	16.8924	17.1967	16.9080	16.7515	620	10,397,645.00	
Jun 2016	ZAEU	Future	43,015	17.2413	17.5547	0.0000	0.0000	95	1,634,950.00	
Sep 2016	ZAEU	Future	7,218	17.6393	17.9632	17.6545	17.6545	3,335	58,722,005.00	
Dec 2016	ZAEU	Future	4,500	18.0298	18.3649	0.0000	0.0000	0	0.00	

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			113,232					4,050.00	70,754,600.00	8030238.00	105707130630.20
Option											
Mar 2016	ZAEU	13.05 Put	18,000	0.0118	0.0162	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.0118	0.0164	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.0311	0.0221	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.0517	0.0378	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	0.2643	0.2040	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1993.0320	2297.1913	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	0.6320	0.4913	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	0.7532	0.5853	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1524.5495	1828.6190	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	2.1495	1.9190	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	950.5217	1254.1900	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	901.6297	1205.1039	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	759.5679	1058.6477	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	625.6233	913.8501	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	214.5052	419.8458	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	24.1533	17.7127	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1492.4558	1750.1724	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	528.9397	446.8453	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	716.8853	608.7337	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	575.0886	644.8025	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	442.5690	481.3945	0.0000	0.0000	0	0.00		
			333,270					0.00	0.00	4645827.00	0.00
Total			446,502					4,050.00	70,754,600.00	12676065.00	105707130630.20
Future											
Mar 2016	ZAFR	Future	6,657	15.4312	15.7690	0.0000	0.0000	0	0.00		
			6,657					0.00	0.00	492216.00	4779305936.10
Total			6,657					0.00	0.00	492216.00	4779305936.10
Future											
Mar 2016	ZAGB	Future	26,783	21.8477	22.1715	21.8173	21.7447	29,799	649,275,584.90		
Jun 2016	ZAGB	Future	34,102	22.2408	22.5742	22.2150	22.2150	30,852	684,368,299.00		
Sep 2016	ZAGB	Future	1,478	22.6883	23.0326	0.0000	0.0000	0	0.00		
			62,363					60,651.00	1,333,643,883.90	5511387.00	86189680656.70
Option											
Mar 2016	ZAGB	20.75 Put	21,300	9.8887	11.2377	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	21.50 Put	12,000	120.4122	75.0887	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	1314.1362	1024.1618	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	3.3894	11.6613	0.0000	0.0000	0	0.00		

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Mar 2016	ZAGB	25.30 Call	7,800	0.1879	1.2020	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	24.30 Call	1,300	387.0627	475.4733	0.0000	0.0000	0	0.00	
Jun 2016	ZAGB	26.50 Call	2,600	124.3046	160.4156	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	18.41 Put	783	204.4026	180.1592	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1663.5148	1500.2459	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	695.5380	782.2257	0.0000	0.0000	0	0.00	
			62,749					0.00	0.00	1623745.00
		Total	125,112					60,651.00	1,333,643,883.90	7135132.00
										86189680656.70
Future										
Mar 2016	ZAJY	Future	4,704	0.1358	0.1376	0.0000	0.0000	967	13,054,500.00	
Jun 2016	ZAJY	Future	5,474	0.1386	0.1405	0.0000	0.0000	0	0.00	
Sep 2016	ZAJY	Future	1,148	0.1418	0.1438	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	170	0.1450	0.1471	0.0000	0.0000	170	2,460,580.00	
			11,496					1,137.00	15,515,080.00	716448.00
		Total	11,496					1,137.00	15,515,080.00	716448.00
										7451061725.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1520	0.1536	0.0000	0.0000	0	0.00	
Jun 2016	ZAKS	Future	1,266	0.1528	0.1533	0.0000	0.0000	0	0.00	
			2,532					0.00	0.00	16651.00
		Total	2,532					0.00	0.00	16651.00
										225739970.00
Future										
Mar 2016	ZAUM	Future	853	15.4236	15.5872	15.4341	15.3505	75	115,420,600.00	
Jun 2016	ZAUM	Future	567	15.6957	15.8644	15.6927	15.6386	320	500,461,250.00	
Sep 2016	ZAUM	Future	132	15.9980	16.1740	15.9943	15.9434	10	15,968,850.00	
Dec 2016	ZAUM	Future	20	16.2877	16.4720	0.0000	0.0000	0	0.00	
			1,572					405.00	631,850,700.00	119277.00
		Total	1,572					405.00	631,850,700.00	123800.00
										129958109370.00
Future										
Mar 2016	ZAUS	Future	406,606	15.4236	15.5872	15.4305	15.3000	429,046	6,596,298,949.10	
Jun 2016	ZAUS	Future	552,726	15.6957	15.8644	15.7023	15.5954	428,495	6,703,928,898.30	
Sep 2016	ZAUS	Future	156,644	15.9980	16.1740	16.0135	15.8889	5,646	90,213,100.80	
Dec 2016	ZAUS	Future	29,453	16.2877	16.4720	0.0000	0.0000	100	1,626,400.00	
Mar 2017	ZAUS	Future	500	16.5570	16.7470	16.5615	16.5615	500	8,280,750.00	
			1,145,929					863,787.00	13,400,348,098.20	105938457.00
		Total	1,145,929					863,787.00	13,400,348,098.20	1124473234187.90
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0058	0.0000	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0058	0.0000	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	11.80 Put	1,000	0.0056	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.83 Put	1,204	0.0056	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.91 Put	788	0.0055	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	11.95 Put	1,000	0.0054	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0053	0.0000	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0051	0.0001	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0048	0.0007	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2873.6087	3037.2128	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0141	0.0228	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2623.6164	2787.2274	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0243	0.0435	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0362	0.0690	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2223.6476	2387.2941	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.0562	0.1134	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1923.7114	2087.4404	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1873.7290	2037.4815	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.2358	0.5308	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1663.8432	1827.7480	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1484.0225	1648.1747	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	0.4356	1.0065	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1424.1082	1588.3821	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1324.2963	1488.7126	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	0.9631	1.8091	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1214.5954	1379.0426	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	1.1757	2.0230	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	1114.9921	1279.4263	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	926.3107	1090.4835	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	2.7107	3.2835	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	837.3684	1001.2078	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	730.0179	892.3927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	6.4179	5.1927	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	682.2298	843.0771	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	8.6298	5.8771	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	11.4706	6.6864	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	31.9952	21.2707	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	33.5247	22.3945	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	38.4690	26.0474	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	56.8313	39.8132	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	298.8605	441.0362	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	251.3843	388.3529	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	178.2620	132.7119	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	130.9576	241.6466	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.50 Put	1,300	207.3576	154.4466	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	108.8762	210.4462	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	105.5005	205.5324	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.59 Call	3,000	98.9991	195.9495	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	95.8718	191.2780	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	345.2077	261.8651	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	57.8866	130.8115	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	40.4404	99.5720	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	466.8404	362.3720	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	22.9303	64.3089	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	502	599.3303	477.1089	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	10.9516	34.2147	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	7.4995	21.3573	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1032.0704	878.0752	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	5.0195	13.4899	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	4.4575	11.9371	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	2.8595	7.4706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1329.2595	1170.2706	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1428.7315	1268.7849	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1478.5143	1318.1739	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	1.6462	4.3599	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Put	201	1578.0462	1417.1599	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	0.9509	2.9948	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	0.4799	1.6651	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.0500	0.2429	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	4.8536	4.5698	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	13.8567	12.3182	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	16.1365	14.1912	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	22.4378	19.3125	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2231.6756	2394.5630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	35.9756	30.1630	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	37.6595	31.5041	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	101.4618	83.2890	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	109.5721	90.2147	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	157.6158	131.6299	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	219.4327	185.6807	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	249.5746	212.0573	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	1042.2769	1170.0277	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	290.7420	248.0347	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	997.3585	1122.0161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	301.6585	257.6161	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	544.9076	628.3559	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	15.93 Put	750	768.1008	681.6328	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	508.7029	588.1312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	813.0029	723.7312	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.10 Call	3,000	474.7669	550.2910	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.23 Call	750	433.8694	504.4938	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	989.2242	890.0531	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1164.2274	1056.9915	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	352.5913	413.1540	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1279.0523	1167.4275	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	268.3126	317.9672	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	264.6970	313.8599	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	255.8839	303.8346	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.05 Call	750	247.3804	294.1541	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	245.7178	292.2581	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	240.7989	286.6458	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	128.8558	157.0691	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	122.9328	150.1108	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	114.9810	140.7499	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	86.7105	107.2570	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	47.7950	40.5414	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,500	273.1606	239.9895	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	737.2478	815.7344	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	486.8463	540.8136	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	448.1286	499.5063	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	220.2739	242.0133	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	18.0006	17.0966	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	78.9241	66.4045	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	95.4830	80.8820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	117.4958	100.2682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	390.2847	355.7679	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	481.0452	440.6682	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	505.6461	463.7495	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	512.8114	470.4826	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	587.9860	541.1864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	592.3079	544.8871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1565.4369	1690.1015	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	725.1778	662.9603	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	759.3846	695.3704	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	877.4374	807.5635	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	986.9265	912.0478	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1102.4895	1022.7180	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1267.7465	1181.3394	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.53 Put	725	1305.8456	1217.9066	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.69 Put	6,600	1409.7352	1317.7954	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	727.8495	797.5844	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	647.6035	710.9851	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	574.4843	631.3908	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	504.0970	554.5073	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	491.0945	540.2816	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	488.2665	537.1813	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	467.7193	514.6750	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	455.9077	500.3514	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	413.3496	448.2038	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	409.0754	443.4842	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	404.0559	437.9433	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	392.7973	425.5065	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	382.8821	414.5507	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	377.0217	408.0746	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	367.1977	397.2143	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	363.1458	392.7337	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	323.9264	356.6682	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	312.1180	350.7497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	285.3653	324.7390	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	279.0139	317.7424	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	864.8491	806.8846	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	885.2323	825.2956	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1471.4280	1385.8512	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	707.5335	771.2109	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	645.8844	704.4287	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	449.4402	483.5634	0.0000	0.0000	0	0.00		
			<u>1,874,049</u>					<u>0.00</u>	<u>0.00</u>	<u>23175688.00</u>	<u>0.00</u>
		Total	3,019,978					863,787.00	13,400,348,098.20	129114145.00	1124473234187.90
Future											
Mar 2016	ZAZW	Future	1	1.3494	1.3620	0.0000	0.0000	0	0.00		
			<u>1</u>					<u>0.00</u>	<u>0.00</u>	<u>23399.00</u>	<u>167046491.00</u>
		Total	1					0.00	0.00	23399.00	167046491.00
	Grand Total		4,043,895					933,574.00	15496011071.20	172,616,499	1,562,956,809,536.10