



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-March-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Future											
Mar 2016	DAEU	Future	293	16.8820	16.8152	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	11	16.9729	16.9064	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	25	17.0146	16.9481	0.0000	0.0000	0	0.00		
Apr 2016	DAEU	Future	1	17.0221	16.9558	0.0000	0.0000	0	0.00		
May 2016	DAEU	Future	74	17.1247	17.0590	0.0000	0.0000	0	0.00		
			<u>404</u>					<i>0.00</i>	<i>0.00</i>	<i>102632.00</i>	<i>1293108455.40</i>
Total			404					0.00	0.00	392232.00	1293108455.40
Future											
Apr 2016	DAGB	Future	121	21.8409	21.8808	0.0000	0.0000	0	0.00		
Apr 2016	DAGB	Future	157	21.8965	21.9367	0.0000	0.0000	0	0.00		
			<u>278</u>					<i>0.00</i>	<i>0.00</i>	<i>36704.00</i>	<i>567371068.20</i>
Option											
Sep 2016	DAGB	21.20 Put	12,264	796.1997	783.9811	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	470.7609	488.7418	0.0000	0.0000	0	0.00		
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>	<i>156081.00</i>	<i>0.00</i>
Total			24,806					0.00	0.00	192785.00	567371068.20
Future											
Mar 2016	DAUS	Future	272	15.2857	15.3062	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	350	15.2802	15.3150	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	140	15.3206	15.3560	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	485	15.3265	15.3619	0.0000	0.0000	11	167,269.30		
Apr 2016	DAUS	Future	120	15.3383	15.3736	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	100	15.3588	15.3942	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	2,967	15.3706	15.4062	0.0000	0.0000	700	10,666,110.00		
Apr 2016	DAUS	Future	700	15.3855	15.4211	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	180	15.4033	15.4390	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	106	15.4092	15.4450	0.0000	0.0000	0	0.00		
Apr 2016	DAUS	Future	800	15.4122	15.4480	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>		
May 2016	DAUS	Future	370	15.4270	15.4629	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	550	15.4538	15.4898	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4627	15.4988	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	100	15.4656	15.5018	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	4,700	15.4746	15.5107	0.0000	0.0000	0	0.00		
May 2016	DAUS	Future	338	15.5074	15.5436	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	15.5342	15.5704	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	Future	105	15.7360	15.7745	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	15.8295	15.8693	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	16.1117	16.1532	0.0000	0.0000	0	0.00		
			<u>13,257</u>					<u>711.00</u>	<u>10,833,379.30</u>	<u>3642014.00</u>	<u>38116620845.80</u>

Option

Mar 2016	DAUS	13.34 Put	17,991	0.3654	0.0759	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.63 Call	17,991	669.0115	695.9456	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.74 Call	2,500	51.8592	47.7569	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.69 Call	2,500	69.3525	67.3699	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.47 Call	2,500	157.4825	163.1939	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.67 Put	19,744	2.3524	1.6897	0.0000	0.0000	0	0.00
Mar 2016	DAUS	14.97 Call	19,744	434.4823	454.7256	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.51 Call	5,000	152.8892	159.6567	0.0000	0.0000	0	0.00
Mar 2016	DAUS	11.80 Put	250	0.0011	0.0195	0.0000	0.0000	0	0.00
Mar 2016	DAUS	13.50 Put	150	2.4839	1.8862	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.25 Call	250	306.0782	325.0787	0.0000	0.0000	0	0.00
Mar 2016	DAUS	15.96 Call	150	80.4899	88.2401	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.87 Call	5,000	136.1631	151.2431	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.23 Call	5,000	82.6361	95.1631	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.97 Put	17,896	18.6195	18.2545	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.42 Call	17,896	361.4211	384.9346	0.0000	0.0000	0	0.00
Apr 2016	DAUS	17.09 Call	5,000	39.4134	45.8633	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.81 Call	10,000	80.0311	88.5799	0.0000	0.0000	0	0.00
Apr 2016	DAUS	11.80 Put	250	0.5248	0.4895	0.0000	0.0000	0	0.00
Apr 2016	DAUS	13.50 Put	150	11.4605	11.5507	0.0000	0.0000	0	0.00
Apr 2016	DAUS	15.66 Call	250	317.4659	336.5521	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.29 Call	150	154.5482	167.5433	0.0000	0.0000	0	0.00
Apr 2016	DAUS	16.69 Call	10,000	96.3297	105.7989	0.0000	0.0000	0	0.00
May 2016	DAUS	14.28 Put	8,403	81.4531	77.5726	0.0000	0.0000	0	0.00
May 2016	DAUS	15.51 Call	8,403	450.1144	469.5981	0.0000	0.0000	0	0.00
May 2016	DAUS	15.70 Call	5,000	422.8608	442.7072	0.0000	0.0000	0	0.00
May 2016	DAUS	15.36 Call	5,000	585.4729	609.7309	0.0000	0.0000	0	0.00
May 2016	DAUS	11.80 Put	250	2.8744	2.8354	0.0000	0.0000	0	0.00
May 2016	DAUS	13.50 Put	150	32.3926	31.7065	0.0000	0.0000	0	0.00
May 2016	DAUS	16.13 Call	250	324.3985	342.4352	0.0000	0.0000	0	0.00

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May 2016	DAUS	16.70 Call	150	202.4897	215.7388	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	12.20 Put	1,000	5.4008	5.2519	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.45 Call	1,000	610.2135	636.2188	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	14.60 Put	8,219	196.6658	193.1171	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.78 Call	8,219	485.2416	508.6106	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	15.17 Put	7,900	432.3801	425.6350	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.64 Call	7,900	312.8147	330.6632	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	11.80 Put	250	5.0886	5.0497	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	13.50 Put	150	50.7444	50.3415	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	16.62 Call	250	330.8693	349.3091	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	17.04 Call	150	252.5473	267.8589	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	16.60 Put	7,229	1361.8832	1345.3901	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	18.19 Call	7,229	182.4525	194.5234	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	11.80 Put	250	7.4761	7.4039	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	13.50 Put	150	66.3205	65.2752	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.13 Call	250	331.3706	349.3722	0.0000	0.0000	0	0.00		
Jul 2016	DAUS	17.45 Call	150	277.8888	293.9627	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	12.70 Put	2,000	18.6188	16.8247	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.52 Call	2,000	877.7363	907.5414	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	15.84 Put	5,000	861.9373	851.3680	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.39 Call	5,000	350.9535	369.8522	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	11.80 Put	250	9.4083	9.1990	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	13.50 Put	150	78.8212	75.5923	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.70 Call	250	325.5565	343.5461	0.0000	0.0000	0	0.00		
Aug 2016	DAUS	17.93 Call	150	291.7438	308.4480	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.78 Put	48,990	124.0097	119.6992	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	17.30 Call	48,990	433.1950	454.2661	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	14.95 Put	1,000	443.0652	439.5985	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.71 Call	1,000	242.8644	256.9579	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	11.80 Put	250	12.5705	12.7285	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	13.50 Put	150	91.9296	90.3366	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.25 Call	250	334.2624	351.1268	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	18.41 Call	150	313.3150	329.3730	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	11.80 Put	250	16.6134	16.8527	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	13.50 Put	150	108.8179	107.4121	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.77 Call	250	337.5744	353.1834	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	18.85 Call	150	328.1132	343.3962	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	11.80 Put	250	20.1149	20.3690	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	13.50 Put	150	125.1768	122.3434	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	19.40 Call	400	346.4729	358.8932	0.0000	0.0000	0	0.00		
			<u>355,444</u>					<u>0.00</u>	<u>0.00</u>	<u>7103161.00</u>	<u>0.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			368,701					711.00	10,833,379.30	10745175.00	38116620845.80
Future											
Mar 2016	EUUS	Future	50	1.1033	1.0963	0.0000	0.0000	50	549,875.00		
Jun 2016	EUUS	Future	102	1.1062	1.0994	0.0000	0.0000	0	0.00		
			<u>152</u>					<u>50.00</u>	<u>549,875.00</u>	233661.00	2650680110.00
Total			152					50.00	549,875.00	233661.00	2650680110.00
Future											
Mar 2016	ZAAD	Future	13,737	11.3833	11.4765	11.3998	11.2916	1,100	12,480,070.00		
Jun 2016	ZAAD	Future	2,851	11.5304	11.6293	11.5217	11.5014	207	2,379,931.90		
Sep 2016	ZAAD	Future	875	11.7028	11.8051	0.0000	0.0000	0	0.00		
Dec 2016	ZAAD	Future	130	11.8725	11.9759	0.0000	0.0000	0	0.00		
			<u>17,593</u>					<u>1,307.00</u>	<u>14,860,001.90</u>	2775242.00	22567657060.90
Option											
Mar 2016	ZAAD	9.80 Put	200	0.0307	0.0000	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.40 Call	200	983.4199	1076.5493	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	10.80 Put	200	2.3918	1.1508	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.40 Call	200	70.2907	133.0556	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	11.41 Call	200	66.3205	126.2965	0.0000	0.0000	0	0.00		
Mar 2016	ZAAD	12.60 Call	200	0.0336	0.1182	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	32377.00	0.00
Total			18,793					1,307.00	14,860,001.90	2807619.00	22567657060.90
Future											
Jun 2016	ZACR	Future	22,550	2.3683	2.3725	0.0000	0.0000	0	0.00		
			<u>22,550</u>					<u>0.00</u>	<u>0.00</u>	86204.00	1952214746.00
Total			22,550					0.00	0.00	86204.00	1952214746.00
Future											
Jun 2016	ZADK	Future	40	2.3099	2.3002	0.0000	0.0000	0	0.00		
			<u>40</u>					<u>0.00</u>	<u>0.00</u>	1425.00	32228484.00
Total			40					0.00	0.00	1425.00	32228484.00
Future											
Mar 2016	ZAEU	Future	54,673	16.8645	16.7864	16.9615	16.3591	4,330	71,981,323.00		
Jun 2016	ZAEU	Future	46,003	17.1973	17.1320	17.1195	16.6356	36,102	614,757,615.90		
Sep 2016	ZAEU	Future	7,218	17.5875	17.5261	17.4376	17.4376	200	3,487,520.00		
Dec 2016	ZAEU	Future	4,500	17.9713	17.9128	0.0000	0.0000	0	0.00		
			<u>112,394</u>					<u>40,632.00</u>	<u>690,226,458.90</u>	8082518.00	106597403953.60
Option											

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Mar 2016	ZAEU	13.05 Put	18,000	0.0003	0.0277	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.20 Put	18,000	0.0023	0.0292	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	13.85 Put	12,000	0.0812	0.0730	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.03 Put	17,534	0.0954	0.1076	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.60 Put	15,000	0.1658	0.3886	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Call	24,000	1964.7313	1887.1968	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.90 Put	33,200	0.2313	0.7968	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	14.96 Put	15,000	0.2485	0.9236	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Call	25,000	1495.4004	1418.9097	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.37 Put	25,000	0.9004	2.5097	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	15.95 Call	26,000	925.2697	848.1163	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.00 Call	650	877.5622	800.7290	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.15 Call	24,000	734.8416	661.9554	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.30 Call	36,640	596.2336	530.2164	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	16.90 Call	19,500	146.4906	140.0656	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	14.20 Put	6,000	27.2728	27.4400	0.0000	0.0000	0	0.00		
Jun 2016	ZAEU	15.96 Call	6,000	1448.9187	1397.5612	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.40 Put	2,912	540.2129	553.2209	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	16.90 Put	2,961	723.2466	744.2365	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	20.80 Call	2,912	534.6643	536.3070	0.0000	0.0000	0	0.00		
Dec 2016	ZAEU	21.90 Call	2,961	411.8001	418.4387	0.0000	0.0000	0	0.00		
			<u>333,270</u>					<i>0.00</i>	<i>0.00</i>	<i>4645827.00</i>	<i>0.00</i>
Total			445,664					40,632.00	690,226,458.90	12728345.00	106597403953.60
Future											
Mar 2016	ZAFR	Future	6,657	15.3627	15.3139	0.0000	0.0000	41	622,883.00		
			<u>6,657</u>					<i>41.00</i>	<i>622,883.00</i>	<i>492257.00</i>	<i>4779928819.10</i>
Total			6,657					41.00	622,883.00	492257.00	4779928819.10
Future											
Mar 2016	ZAGB	Future	26,756	21.7181	21.7449	21.7450	21.3220	3,818	82,393,716.40		
Jun 2016	ZAGB	Future	34,750	22.0944	22.1354	22.1464	21.7014	3,170	69,822,060.80		
Sep 2016	ZAGB	Future	1,669	22.5338	22.5802	22.4726	22.1310	191	4,254,263.50		
			<u>63,175</u>					<i>7,179.00</i>	<i>156,470,040.70</i>	<i>5520512.00</i>	<i>86389037779.50</i>
Option											
Mar 2016	ZAGB	20.75 Put	21,300	20.8647	11.9461	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	21.50 Put	12,000	136.9963	113.4744	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.15 Put	4,000	1435.7739	1410.8925	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	23.95 Call	11,400	1.1836	1.4972	0.0000	0.0000	0	0.00		
Mar 2016	ZAGB	25.30 Call	7,800	0.0579	0.0986	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	24.30 Call	1,300	328.6824	342.3577	0.0000	0.0000	0	0.00		
Jun 2016	ZAGB	26.50 Call	2,600	99.7161	104.1521	0.0000	0.0000	0	0.00		

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Dec 2016	ZAGB	18.41 Put	783	211.2732	206.1801	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	23.01 Put	783	1716.3486	1698.1410	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	26.94 Call	783	636.4326	655.1060	0.0000	0.0000	0	0.00	
			62,749					0.00	0.00	1623745.00
	Total		125,924					7,179.00	156,470,040.70	7144257.00
										86389037779.50
Future										
Mar 2016	ZAJY	Future	4,704	0.1340	0.1356	0.1341	0.1341	20	268,220.00	
Jun 2016	ZAJY	Future	5,474	0.1366	0.1384	0.1364	0.1364	20	272,900.00	
Sep 2016	ZAJY	Future	1,148	0.1398	0.1416	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	170	0.1429	0.1448	0.0000	0.0000	0	0.00	
			11,496					40.00	541,120.00	716488.00
	Total		11,496					40.00	541,120.00	716488.00
										7451602845.00
Future										
Mar 2016	ZAKS	Future	1,266	0.1506	0.1506	0.0000	0.0000	0	0.00	
Jun 2016	ZAKS	Future	1,266	0.1507	0.1508	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	461	15.2858	15.3122	15.3015	15.0620	45	68,229,850.00	
Jun 2016	ZAUM	Future	999	15.5461	15.5824	15.5728	15.3113	137	212,860,290.00	
Sep 2016	ZAUM	Future	107	15.8421	15.8819	15.8644	15.6512	50	78,588,270.00	
Dec 2016	ZAUM	Future	3	16.1275	16.1694	15.9468	15.9245	20	31,871,300.00	
			1,570					252.00	391,549,710.00	120064.00
	Total		1,570					252.00	391,549,710.00	124587.00
										131187184300.00
Future										
Mar 2016	ZAUS	Future	239,906	15.2858	15.3122	15.3068	15.0313	49,009	744,247,254.80	
Jun 2016	ZAUS	Future	718,654	15.5461	15.5824	15.5820	15.3027	90,013	1,394,481,211.20	
Sep 2016	ZAUS	Future	157,843	15.8421	15.8819	15.8644	15.6512	2,495	39,309,020.80	
Dec 2016	ZAUS	Future	31,163	16.1275	16.1694	16.0204	15.9245	2,500	39,883,050.00	
Mar 2017	ZAUS	Future	500	16.3934	16.4402	0.0000	0.0000	0	0.00	
			1,148,066					144,017.00	2,217,920,536.80	106548212.00
	Total		1,148,066							1133938083894.00
Option										
Mar 2016	ZAUS	11.55 Put	42,370	0.0000	0.0000	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.60 Put	30,000	0.0000	0.0001	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.80 Put	1,000	0.0001	0.0007	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.83 Put	1,204	0.0002	0.0009	0.0000	0.0000	0	0.00	
Mar 2016	ZAUS	11.91 Put	788	0.0006	0.0021	0.0000	0.0000	0	0.00	

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Mar 2016	ZAUS	11.95 Put	1,000	0.0011	0.0030	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.00 Put	30,000	0.0023	0.0047	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.11 Put	786	0.0100	0.0121	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.26 Put	10,000	0.0489	0.0367	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.55 Call	12,000	2735.8611	2762.2456	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.74 Put	10,000	0.0711	0.0527	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.80 Call	20,000	2485.8746	2512.2552	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	12.95 Put	38,000	0.0844	0.0621	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.10 Put	35,000	0.0959	0.0701	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.20 Call	1,000	2085.9047	2112.2762	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.26 Put	10,000	0.1106	0.0803	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.50 Call	1,000	1785.9392	1812.2997	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.55 Call	12,000	1735.9465	1762.3046	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.75 Put	4,000	0.1825	0.1284	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.76 Call	10,000	1525.9931	1552.3359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.94 Call	788	1346.3286	1372.5734	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	13.95 Put	32,000	0.5582	0.3946	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.00 Call	1,750	1286.5320	1312.7188	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.10 Call	9,370	1187.0450	1213.0886	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.20 Put	800	2.0854	1.5024	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.21 Call	10,000	1077.9939	1103.7823	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.26 Put	402	2.8201	2.0454	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.31 Call	43,156	979.4102	1004.8347	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Call	1,300	794.6693	818.8569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.50 Put	2,500	8.8693	6.6569	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.59 Call	1,204	708.5895	731.9881	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Call	2,000	604.6264	627.0383	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.70 Put	1,600	18.8264	14.8383	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Call	29,370	558.2484	580.1224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.75 Put	300	22.4484	17.9224	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	14.80 Put	15,000	26.7645	21.6378	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.00 Put	41,000	53.7633	45.5275	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.01 Put	5,000	55.6463	47.2229	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.04 Put	3,000	61.6757	52.6723	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.13 Put	30,000	83.6230	72.7170	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.20 Call	500	191.1795	205.0359	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.27 Call	38,000	147.7730	159.8785	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.45 Put	15,000	244.7417	224.5145	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Call	15,000	68.2887	73.0979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.50 Put	1,300	282.4887	260.8979	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.56 Call	10,000	55.9633	59.3851	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.57 Call	5,000	54.1347	57.3505	0.0000	0.0000	0	0.00

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Mar 2016	ZAUS	15.59 Call	3,000	50.6537	53.4790	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.60 Call	12,000	48.9979	51.6384	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.70 Put	16,000	449.3713	424.1080	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.75 Call	1,000	29.8311	30.4239	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Call	2,000	21.5386	21.3710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	15.85 Put	10,000	585.7386	559.1710	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Call	750	13.3828	12.6514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.00 Put	100	727.5828	700.4514	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.20 Call	1,000	7.6103	6.9761	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.34 Call	2,500	5.3262	4.8370	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.45 Put	10,000	1168.2941	1141.4976	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.50 Call	1,000	3.6506	3.2903	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.55 Call	10,000	3.2650	2.9375	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Call	35,701	2.1510	1.9264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.75 Put	1,000	1466.3510	1439.7264	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.85 Put	15,000	1565.9752	1539.3883	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	16.90 Put	10,000	1615.7328	1589.1679	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.00 Call	31,000	1.1465	1.0183	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.18 Call	12,500	0.6875	0.6066	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	17.41 Call	20,000	0.3662	0.3214	0.0000	0.0000	0	0.00
Mar 2016	ZAUS	18.24 Call	12,500	0.0480	0.0424	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.16 Put	330	5.7258	5.6839	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	12.91 Put	6,600	16.6820	16.1634	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.00 Put	750	19.3002	18.7765	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.20 Put	700	26.4820	25.9720	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Call	53,633	2087.8395	2123.7300	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.50 Put	545	41.7395	41.3300	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	13.53 Put	36,230	43.6268	43.2331	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.20 Put	5,150	116.0733	114.4571	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.25 Put	3,000	125.1600	123.3886	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.50 Put	17,500	178.7203	176.0190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.75 Put	47,500	247.0970	243.1795	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.85 Put	8,000	281.4086	275.7208	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.93 Call	330	927.0310	957.1609	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	14.97 Put	35,000	326.3837	319.9635	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Call	53,633	884.3750	914.0656	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.00 Put	15,940	338.2750	331.6656	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.90 Call	500	464.8128	486.5190	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	15.93 Put	750	838.6941	823.8299	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Call	2,650	432.2036	453.0165	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.00 Put	41,005	886.1036	870.6165	0.0000	0.0000	402	0.00
Jun 2016	ZAUS	16.10 Call	3,000	401.7816	421.7144	0.0000	0.0000	0	0.00

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Jun 2016	ZAUS	16.23 Call	750	365.3137	384.1257	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.26 Put	5,300	1071.2661	1053.5260	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.50 Put	300	1254.0760	1234.1724	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.53 Call	36,230	293.7490	309.9013	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.65 Put	14	1373.3284	1352.2378	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.93 Call	700	220.5320	233.6972	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	16.95 Call	8,000	217.4220	230.4477	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Call	2,650	209.8464	222.5358	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.00 Put	201	1663.7464	1640.1358	0.0000	0.0000	201	0.00
Jun 2016	ZAUS	17.05 Call	750	202.5537	214.9118	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.06 Call	550	201.1268	213.4209	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	17.09 Call	10,000	196.9155	209.0172	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.00 Call	14	102.3995	109.8690	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.07 Call	17,500	97.5120	104.6901	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.17 Call	6,600	90.9708	97.7531	0.0000	0.0000	0	0.00
Jun 2016	ZAUS	18.60 Call	25,000	67.9048	73.2214	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	54.9127	53.0456	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	73,000	301.7553	298.1820	0.0000	0.0000	43,000	0.00
Sep 2016	ZAUS	16.27 Call	21,500	734.2409	0.0000	0.0000	0.0000	21,500	0.00
Sep 2016	ZAUS	16.51 Call	15,000	658.4344	683.1906	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	429.0506	448.3135	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	392.9976	411.1425	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	195.1888	203.7820	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	20.3525	19.7722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	89.2953	84.4915	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	107.8798	102.6009	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	132.4970	126.6784	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	8,000	382.4758	0.0000	0.0000	0.0000	8,000	0.00
Dec 2016	ZAUS	14.63 Put	5,700	422.6455	415.3546	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	518.1564	509.7195	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	543.9703	535.2445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	27,368	551.4912	542.6774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	636.2678	624.5981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	640.7879	629.0707	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	86,321	1457.4322	1486.7904	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	779.3061	766.3381	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	814.8613	801.5937	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	937.2805	923.0389	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1050.4759	1035.4121	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1169.7793	1153.8508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1340.3541	1323.0168	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1379.5856	1361.9439	0.0000	0.0000	0	0.00

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Dec 2016	ZAUS	16.69 Put	6,600	1486.7190	1468.0059	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	16.83 Call	4,000	881.2502	0.0000	0.0000	0.0000	4,000	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	662.7559	681.4284	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	588.6980	605.7206	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	521.4924	536.9341	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	457.0563	470.8862	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	445.1831	458.7103	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	442.6030	456.0599	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	83,003	427.5525	438.0690	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	418.0320	428.3159	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	379.7113	389.0296	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	375.8723	385.0879	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	371.3598	380.4609	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	361.2474	370.0892	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	352.3500	360.9607	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	347.0989	355.5689	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	338.2940	346.5344	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	334.6674	342.8095	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	286.2121	296.5463	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	275.4264	285.4813	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	251.0440	260.4513	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	245.2667	254.5172	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	919.1296	903.2043	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	940.3633	924.2347	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1545.5211	1524.8639	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	652.1057	668.8167	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	595.0064	610.5120	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	410.0648	427.2427	0.0000	0.0000	0	0.00		
			<u>1,932,647</u>					<u>77,103.00</u>	<u>0.00</u>	<u>23273746.00</u>	<u>0.00</u>
	Total		3,080,713					221,120.00	2,217,920,536.80	129821958.00	1133938083894.00
Future											
Mar 2016	ZAZW	Future	1	1.3373	1.3414	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		4,110,003					271,332.00	3483574005.60	173,416,890	1,574,969,481,590.80