



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9148	1.9118	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		Total	362					0.00	0.00	1,232.00	25,218,579.00
Future											
Feb 2017	DAEU	Future	0	13.8753	13.8953	0.0000	0.0000	349	4,845,072.50		
Feb 2017	DAEU	Future	2,000	13.8816	13.8912	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.8934	13.9028	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.9872	13.9975	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.0292	14.0363	0.0000	0.0000	0	0.00		
			2,089					349.00	4,845,072.50	110,382.00	1,412,810,574.10
		Total	2,089					349.00	4,845,072.50	399,982.00	1,412,810,574.10
Future											
Feb 2017	DAGB	Future	48	16.3155	16.2171	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.4150	16.3171	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.4590	16.3574	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.4995	16.3953	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.5095	16.4063	0.0000	0.0000	0	0.00		
			531					0.00	0.00	51,782.00	848,495,685.50
		Total	531					0.00	0.00	242,895.00	848,495,685.50
Future											
Feb 2017	DAUS	Future	3,920	13.0690	13.0449	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	465	13.0759	13.0517	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.0782	13.0540	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	788	13.1148	13.0925	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,330	13.1495	13.1262	0.0000	0.0000	40	527,080.00		
Apr 2017	DAUS	Future	40	13.1752	13.1496	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.1799	13.1539	0.0000	0.0000	0	0.00		

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Apr 2017	DAUS	Future	1,450	13.1915	13.1646	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.1985	13.1710	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.2150	13.1879	0.0000	0.0000	0	0.00		
May 2017	DAUS	Future	70	13.2460	13.2219	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	13.4141	13.3914	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	890	13.4378	13.4148	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	Future	70	13.4638	13.4406	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.6362	13.6132	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.6858	13.6629	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.9001	13.8795	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.1044	14.0835	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.3255	14.3037	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.5418	14.5192	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7581	14.7347	0.0000	0.0000	0	0.00		
			<u>16,967</u>					<u>40.00</u>	<u>527,080.00</u>	<u>4,768,440.00</u>	<u>54,118,068,311.60</u>

Option

Feb 2017	DAUS	13.85 Call	5,000	1.5906	4.3050	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	29.2080	35.3514	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	408.2848	435.7896	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	8.7987	10.6987	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	2.4213	3.8071	0.0000	0.0000	0	0.00
Feb 2017	DAUS	12.89 Put	20,000	42.5574	59.8070	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	448.4159	470.4039	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.1245	0.0483	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	42.3970	41.4878	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	203.8670	217.2567	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	513.6790	531.1451	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	4.4035	4.5587	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	168.6671	161.5606	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	142.9372	136.7802	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	885.0823	905.7346	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	3.2419	3.3094	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	549.9809	567.9174	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	772.0336	792.6808	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1016.9070	1039.8180	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	36.8418	36.1911	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	16.3312	16.6005	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	5.3211	4.6412	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	249.3196	240.9344	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	594.4570	606.8405	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	40.4536	40.4138	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	622.0921	632.9326	0.0000	0.0000	0	0.00

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Jun 2017	DAUS	16.24 Call	60	63.6951	62.4691	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	935.5388	948.2499	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	26.9706	27.4099	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	471.3792	479.5128	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	326.2912	317.6631	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	641.9138	652.0009	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	82.2704	81.0434	0.0000	0.0000	0	0.00
Aug 2017	DAUS	13.50 Put	60	660.3264	669.3048	0.0000	0.0000	0	0.00
Aug 2017	DAUS	16.84 Call	60	106.0316	102.8831	0.0000	0.0000	0	0.00
Sep 2017	DAUS	13.50 Put	60	675.8118	683.7458	0.0000	0.0000	0	0.00
Sep 2017	DAUS	17.13 Call	60	126.7182	123.2545	0.0000	0.0000	0	0.00
Oct 2017	DAUS	13.50 Put	60	689.1318	696.5090	0.0000	0.0000	0	0.00
Oct 2017	DAUS	17.45 Call	60	144.3816	143.4495	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	700.9471	706.8921	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	168.1675	164.3898	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	708.5259	714.1449	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	177.7138	173.3523	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1714.3001	1722.1794	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	598.3842	588.0578	0.0000	0.0000	0	0.00
			<u>307,089</u>					<i>0.00</i>	<i>0.00</i>
			Total	324,056				40.00	527,080.00
									15,643,860.00
									54,118,068,311.60
Future									
Mar 2017	EUUS	Future	718	1.0628	1.0655	1.0639	1.0639	30	319,170.00
Jun 2017	EUUS	Future	12,701	1.0678	1.0705	0.0000	0.0000	0	0.00
			<u>13,419</u>					<i>30.00</i>	<i>319,170.00</i>
			Total	13,419				30.00	319,170.00
									409,187.00
									4,598,001,055.00
Future									
Mar 2017	GBUS	Future	1,350	1.2478	1.2426	0.0000	0.0000	0	0.00
Jun 2017	GBUS	Future	4,048	1.2508	1.2455	0.0000	0.0000	0	0.00
			<u>5,398</u>					<i>0.00</i>	<i>0.00</i>
			Total	5,398				0.00	0.00
									20,751.00
									260,959,125.00
Future									
Mar 2017	ZAAD	Future	22,381	10.0557	10.0395	0.0000	0.0000	0	0.00
Jun 2017	ZAAD	Future	7,655	10.2108	10.1951	0.0000	0.0000	0	0.00
Sep 2017	ZAAD	Future	225	10.3592	10.3422	0.0000	0.0000	0	0.00
Dec 2017	ZAAD	Future	313	10.5081	10.4918	0.0000	0.0000	280	2,941,400.00
			<u>30,574</u>					<i>280.00</i>	<i>2,941,400.00</i>
			Total	30,574				280.00	2,941,400.00
									3,095,170.00
									26,033,945,137.60

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Future	Jun 2017 ZACA	Future	10	10.1860	10.1823	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>74,332.00</u>	<u>700,641,992.40</u>
		Total	10					0.00	0.00	74,332.00	700,641,992.40
Future	Mar 2017 ZACR	Future	10	1.9068	1.9050	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>109,774.00</u>	<u>2,503,098,356.00</u>
		Total	10					0.00	0.00	109,774.00	2,503,098,356.00
Future	Mar 2017 ZAEU	Future	78,910	13.9316	13.9427	14.0491	13.9330	495	6,904,875.50		
	Jun 2017 ZAEU	Future	80,269	14.2422	14.2547	0.0000	0.0000	0	0.00		
	Sep 2017 ZAEU	Future	1,702	14.5428	14.5546	14.5900	14.5900	150	2,188,500.00		
	Dec 2017 ZAEU	Future	183	14.8505	14.8642	0.0000	0.0000	29	431,085.00		
			<u>161,064</u>					<u>674.00</u>	<u>9,524,460.50</u>	<u>10,041,954.00</u>	<u>139,084,847,971.20</u>
Option	Mar 2017 ZAEU	13.69 Put	1,000	102.4465	104.6412	0.0000	0.0000	0	0.00		
	Mar 2017 ZAEU	16.00 Call	680	1.7143	2.0929	0.0000	0.0000	0	0.00		
			<u>1,680</u>					<u>0.00</u>	<u>0.00</u>	<u>4,794,181.00</u>	<u>0.00</u>
		Total	162,744					674.00	9,524,460.50	14,836,135.00	139,084,847,971.20
Future	Mar 2017 ZAFR	Future	1,356	13.0887	13.1051	0.0000	0.0000	0	0.00		
			<u>1,356</u>					<u>0.00</u>	<u>0.00</u>	<u>571,373.00</u>	<u>5,990,346,621.50</u>
		Total	1,356					0.00	0.00	571,373.00	5,990,346,621.50
Future	Mar 2017 ZAGB	Future	49,667	16.3563	16.2595	16.4411	16.3354	188	3,092,277.10		
	Jun 2017 ZAGB	Future	24,867	16.6832	16.5859	16.7975	16.6952	5	83,693.40		
	Sep 2017 ZAGB	Future	462	16.9971	16.8965	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	Future	5,788	17.3165	17.2153	0.0000	0.0000	50	866,250.00		
			<u>80,784</u>					<u>243.00</u>	<u>4,042,220.50</u>	<u>7,258,892.00</u>	<u>119,718,974,402.80</u>
Option	Mar 2017 ZAGB	19.00 Call	600	5.6191	6.4847	0.0000	0.0000	0	0.00		
	Mar 2017 ZAGB	21.00 Call	1,200	2.8732	3.2569	0.0000	0.0000	0	0.00		
			<u>1,800</u>					<u>0.00</u>	<u>0.00</u>	<u>1,756,813.00</u>	<u>0.00</u>
		Total	82,584					243.00	4,042,220.50	9,015,705.00	119,718,974,402.80
Future	Mar 2017 ZAHK	Future	15,930	1.6894	1.6864	0.0000	0.0000	0	0.00		

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			15,930					0.00	0.00	117,700.00	2,137,045,606.00
		Total	15,930					0.00	0.00	117,700.00	2,137,045,606.00
Future											
	Mar 2017 ZAJY	Future	42	0.1159	0.1161	0.0000	0.0000	0	0.00		
	Jun 2017 ZAJY	Future	3,761	0.1185	0.1186	0.0000	0.0000	0	0.00		
			3,803					0.00	0.00	912,001.00	10,136,843,187.40
		Total	3,803					0.00	0.00	912,001.00	10,136,843,187.40
Future											
	Sep 2017 ZAKS	Future	1,382	0.1255	0.1252	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	27,127.00	372,831,350.00
		Total	1,382					0.00	0.00	27,127.00	372,831,350.00
Future											
	Mar 2017 ZATR	Future	1,500	3.5973	3.5651	0.0000	0.0000	1,500	5,408,250.00		
			1,500					1,500.00	5,408,250.00	41,943.00	147,722,786.50
		Total	1,500					1,500.00	5,408,250.00	41,943.00	147,722,786.50
Future											
	Mar 2017 ZAUM	Future	465	13.1080	13.0852	13.1990	13.1415	2	2,634,050.00		
	Jun 2017 ZAUM	Future	43	13.3384	13.3164	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUM	Future	1	13.5536	13.5303	0.0000	0.0000	0	0.00		
			509					2.00	2,634,050.00	135,061.00	153,222,365,920.00
		Total	509					2.00	2,634,050.00	139,584.00	153,222,365,920.00
Future											
	Mar 2017 ZAUS	Future	454,922	13.1080	13.0852	13.2240	13.1028	35,631	468,486,403.30		
	Jun 2017 ZAUS	Future	241,149	13.3384	13.3164	13.4549	13.3750	18,492	247,020,753.20		
	Sep 2017 ZAUS	Future	17,696	13.5536	13.5303	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUS	Future	16,033	13.7675	13.7454	0.0000	0.0000	27	372,060.00		
	Mar 2018 ZAUS	Future	70	13.9798	13.9593	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.1938	14.1725	0.0000	0.0000	0	0.00		
			729,940					54,150.00	715,879,216.50	129,580,465.00	1,469,470,318,271.00
Option											
	Mar 2017 ZAUS	12.20 Put	250	9.6598	12.6755	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	2,250	24.0643	29.6412	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.75 Put	13,791	70.2006	80.7934	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.92 Put	5,400	125.0271	139.2188	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.99 Put	2,000	153.9350	169.5093	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,792	158.3749	174.1380	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.03 Put	1,000	172.1565	188.4771	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	176.9047	193.4065	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	207.0114	224.5477	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	235.4565	253.8038	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	265.7232	284.8066	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	155.7243	152.6660	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	297.7243	317.4660	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	304.3240	324.1876	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	139.3596	136.8866	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	61.9245	61.8246	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	54.9719	55.0268	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	32.6070	32.6475	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	30.8715	30.8937	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	25.4511	25.4106	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	24.7533	24.7049	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	916.7533	939.5049	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1010.6998	1033.3772	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	13.6699	13.4881	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	10.5448	10.3324	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1202.5448	1225.1324	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	7.8835	7.6541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1299.8835	1322.4541	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	7.2187	7.0396	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1339.2187	1361.8396	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	6.3368	6.2214	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	6.2019	6.0959	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	4.9150	4.8942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	2.9228	3.0082	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	2.7601	2.8521	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	2.5121	2.6131	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	2.3324	2.4393	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	1.9460	2.0631	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2123.5519	2146.4751	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2253.2503	2276.1743	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.0333	1.1552	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.0018	1.1232	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2592.7443	2615.6583	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2632.7535	2655.6702	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.7684	0.8894	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.8226	0.9584	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.8898	1.0430	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.9869	1.1642	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 2017	ZAUS	16.75 Put	1,800	3643.0850	3666.0857	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.1942	1.4203	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.7139	0.8658	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0618	0.0820	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0604	0.0802	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0163	0.0228	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0065	0.0095	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0000	0.0001	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	221.8269	228.8038	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	340.5213	348.8359	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	452.4358	441.7822	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	739.5497	751.8766	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	838.0010	851.0013	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	866.9877	880.1714	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	302.0334	293.8868	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	963.6334	977.4868	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1048.1221	1062.6557	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1063.7344	1078.3866	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1103.0889	1118.0329	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1142.8897	1158.1142	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	245.3749	238.7685	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1223.7575	1239.5231	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	203.1965	197.8023	0.0000	0.0000	38,200	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1700.8518	1718.6101	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	121.1880	117.8081	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	99.5717	96.8738	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	92.1546	89.6927	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2253.7546	2273.2927	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	74.4888	72.5956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2516.0888	2536.1956	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	70.6970	68.9263	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	70.1734	68.4195	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	63.2941	62.1083	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	59.1268	58.4498	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	55.2913	55.0774	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	53.1372	53.1803	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	39.4404	41.0529	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	12.0777	13.2486	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	7.0529	7.8479	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.1466	2.4677	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	411.8352	417.4917	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	614.0229	621.7875	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	13.50 Call	3,680	724.4682	709.4633	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	830.2775	839.8953	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1146.5729	1158.3720	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1220.6356	1232.8795	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1334.8384	1347.7201	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	182.3746	177.1193	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	151.0237	146.6404	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	130.1175	126.4026	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	121.3848	117.9559	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	120.1610	116.7706	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	77.1188	74.9129	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	142.0452	143.1220	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	280.3328	281.9798	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	458.6160	461.8057	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	511.8824	0.0000	0.0000	0.0000	40,000	0.00
Dec 2017	ZAUS	13.23 Put	20,403	565.1726	569.2618	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	626.3824	630.9639	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1008.5345	1015.8740	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1067.4738	1075.1862	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1107.5212	1115.4839	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1127.7656	1135.8529	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1352.5523	1361.9333	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1374.4969	1384.0012	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	2,580	500.7709	489.9784	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	476.4423	0.0000	0.0000	0.0000	80,000	0.00
Dec 2017	ZAUS	16.00 Call	2,600	328.1272	320.6644	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.24 Call	20,403	297.7627	290.9599	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	264.5183	258.4755	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	243.5674	238.0806	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	16,000	222.7832	217.8612	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	220.3268	215.4759	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	218.5152	213.7132	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	216.1419	211.4061	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	168.6351	165.0824	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	851.1830	854.2212	0.0000	0.0000	0	0.00
			<u>1,513,111</u>					<u>158,200.00</u>	<u>0.00</u>
									<u>31,922,087.00</u>
		Total	2,243,051					212,350.00	715,879,216.50
									161,502,552.00
									1,469,470,318,271.00

<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>
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Grand Total

2,889,308

215,468.00

746,120,920.00

215,185,356

2,027,767,367,575.60