



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
May 2017	DACR	Future	362	1.9235	1.9148	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	2,000	13.8601	13.8816	0.0000	0.0000	0	0.00		
Feb 2017	DAEU	Future	35	13.8719	13.8934	0.0000	0.0000	0	0.00		
Mar 2017	DAEU	Future	9	13.9665	13.9872	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	14.0088	14.0292	0.0000	0.0000	0	0.00		
			2,089					0.00	0.00	110,382.00	1,412,810,574.10
		Total	2,089					0.00	0.00	399,982.00	1,412,810,574.10
Future											
Feb 2017	DAGB	Future	48	16.3630	16.3155	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.4638	16.4150	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.5086	16.4590	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	16.5497	16.4995	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	79	16.5597	16.5095	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	13.1421	13.0690	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	465	13.1490	13.0759	0.0000	0.0000	0	0.00		
Feb 2017	DAUS	Future	1,153	13.1513	13.0782	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	788	13.1884	13.1148	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,330	13.2236	13.1495	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.2496	13.1752	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.2544	13.1799	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.2662	13.1915	0.0000	0.0000	0	0.00		

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Apr 2017	DAUS	Future	70	13.2733	13.1985	0.0000	0.0000	0	0.00
Apr 2017	DAUS	Future	2,200	13.2899	13.2150	0.0000	0.0000	0	0.00
May 2017	DAUS	Future	70	13.3206	13.2460	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.4900	13.4141	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	890	13.5139	13.4378	0.0000	0.0000	0	0.00
Aug 2017	DAUS	Future	70	13.5401	13.4638	0.0000	0.0000	0	0.00
Oct 2017	DAUS	Future	334	13.7148	13.6362	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	70	13.7651	13.6858	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	13.9795	13.9001	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.1846	14.1044	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.4067	14.3255	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.6241	14.5418	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.8414	14.7581	0.0000	0.0000	0	0.00
			<u>16,967</u>					<u>0.00</u>	<u>0.00</u>
									<u>4,768,440.00</u>
									<u>54,118,068,311.60</u>

Option

Feb 2017	DAUS	13.85 Call	5,000	1.1172	1.5906	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.30 Call	45,000	35.7158	29.2080	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.46 Put	36,000	334.0314	408.2848	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.60 Call	90,000	8.5350	8.7987	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.90 Call	45,000	2.0272	2.4213	0.0000	0.0000	0	0.00
Feb 2017	DAUS	12.89 Put	20,000	31.7720	42.5574	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.50 Put	60	378.8866	448.4159	0.0000	0.0000	0	0.00
Feb 2017	DAUS	15.20 Call	60	0.0895	0.1245	0.0000	0.0000	0	0.00
Feb 2017	DAUS	13.43 Call	30,000	45.2150	0.0000	0.0000	0.0000	30,000	0.00
Mar 2017	DAUS	13.92 Call	20,000	50.0397	42.3970	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	172.2414	203.8670	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	463.9491	513.6790	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	5.5526	4.4035	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	189.9089	168.6671	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	160.8686	142.9372	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	824.8382	885.0823	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	3.6107	3.2419	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	503.4069	549.9809	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	717.1721	772.0336	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	956.2086	1016.9070	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	41.6303	36.8418	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	18.2943	16.3312	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	6.2655	5.3211	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	275.7516	249.3196	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	554.5524	594.4570	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	45.3589	40.4536	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	583.0033	622.0921	0.0000	0.0000	0	0.00

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Jun 2017	DAUS	16.24 Call	60	67.8026	63.6951	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	887.5060	935.5388	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	30.1334	26.9706	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	440.3233	471.3792	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	348.6542	326.2912	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	603.7975	641.9138	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	87.6488	82.2704	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	622.8493	660.3264	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	110.2357	106.0316	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	638.4240	675.8118	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	129.8282	126.7182	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	652.2217	689.1318	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	150.4124	144.3816	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	663.5725	700.9471	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	172.5497	168.1675	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	672.1042	708.5259	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	186.4802	177.7138	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1661.3000	1714.3001	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	618.8177	598.3842	0.0000	0.0000	0	0.00		
			<u>337,089</u>					<u>30,000.00</u>	<u>0.00</u>	<u>10,905,420.00</u>	<u>0.00</u>
Total			354,056					30,000.00	0.00	15,673,860.00	54,118,068,311.60
Future											
Mar 2017	EUUS	Future	718	1.0553	1.0628	0.0000	0.0000	0	0.00		
Jun 2017	EUUS	Future	12,701	1.0603	1.0678	0.0000	0.0000	0	0.00		
			<u>13,419</u>					<u>0.00</u>	<u>0.00</u>	<u>409,187.00</u>	<u>4,598,001,055.00</u>
Total			13,419					0.00	0.00	409,187.00	4,598,001,055.00
Future											
Mar 2017	GBUS	Future	1,350	1.2445	1.2478	0.0000	0.0000	0	0.00		
Jun 2017	GBUS	Future	4,048	1.2475	1.2508	0.0000	0.0000	0	0.00		
			<u>5,398</u>					<u>0.00</u>	<u>0.00</u>	<u>20,751.00</u>	<u>260,959,125.00</u>
Total			5,398					0.00	0.00	20,751.00	260,959,125.00
Future											
Mar 2017	ZAAD	Future	22,381	10.1082	10.0557	0.0000	0.0000	0	0.00		
Jun 2017	ZAAD	Future	7,655	10.2643	10.2108	0.0000	0.0000	0	0.00		
Sep 2017	ZAAD	Future	225	10.4147	10.3592	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	313	10.5655	10.5081	0.0000	0.0000	0	0.00		
			<u>30,574</u>					<u>0.00</u>	<u>0.00</u>	<u>3,095,170.00</u>	<u>26,033,945,137.60</u>
Total			30,574					0.00	0.00	3,127,547.00	26,033,945,137.60

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Future	Jun 2017	ZACA	Future	10	10.2196	10.1860	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	1.9160	1.9068	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	78,421	13.9104	13.9316	13.9340	13.9064	1,423	19,802,957.60		
	Jun 2017	ZAEU	Future	80,269	14.2219	14.2422	0.0000	0.0000	0	0.00		
	Sep 2017	ZAEU	Future	1,702	14.5243	14.5428	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	Future	183	14.8336	14.8505	0.0000	0.0000	0	0.00		
				<u>160,575</u>					<u>1,423.00</u>	<u>19,802,957.60</u>	<u>10,043,377.00</u>	<u>139,104,650,928.80</u>
Option	Mar 2017	ZAEU	13.69 Put	1,000	111.3110	102.4465	0.0000	0.0000	0	0.00		
	Mar 2017	ZAEU	16.00 Call	680	1.8268	1.7143	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	162,255					1,423.00	19,802,957.60	14,837,558.00	139,104,650,928.80
Future	Mar 2017	ZAFR	Future	1,356	13.0793	13.0887	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	49,593	16.4043	16.3563	16.4060	16.4036	324	5,315,366.40		
	Jun 2017	ZAGB	Future	24,867	16.7336	16.6832	0.0000	0.0000	0	0.00		
	Sep 2017	ZAGB	Future	462	17.0507	16.9971	0.0000	0.0000	0	0.00		
	Dec 2017	ZAGB	Future	5,788	17.3731	17.3165	0.0000	0.0000	0	0.00		
				<u>80,710</u>					<u>324.00</u>	<u>5,315,366.40</u>	<u>7,259,216.00</u>	<u>119,724,289,769.20</u>
Option	Mar 2017	ZAGB	19.00 Call	600	5.6933	5.6191	0.0000	0.0000	0	0.00		
	Mar 2017	ZAGB	21.00 Call	1,200	2.6202	2.8732	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	82,510					324.00	5,315,366.40	9,016,029.00	119,724,289,769.20
Future	Mar 2017	ZAHK	Future	15,930	1.6987	1.6894	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	0.1162	0.1159	0.0000	0.0000	0	0.00		
	Jun 2017 ZAJY	Future	3,761	0.1188	0.1185	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	0.1265	0.1255	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	2,000	3.6156	3.5973	0.0000	0.0000	500	1,809,650.00		
			2,000					500.00	1,809,650.00	42,443.00	149,532,436.50
		Total	2,000					500.00	1,809,650.00	42,443.00	149,532,436.50
Future											
	Mar 2017 ZAUM	Future	464	13.1814	13.1080	13.1891	13.1891	1	1,318,910.00		
	Jun 2017 ZAUM	Future	43	13.4135	13.3384	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUM	Future	1	13.6311	13.5536	0.0000	0.0000	0	0.00		
			508					1.00	1,318,910.00	135,062.00	153,223,684,830.00
		Total	508					1.00	1,318,910.00	139,585.00	153,223,684,830.00
Future											
	Mar 2017 ZAUS	Future	435,696	13.1814	13.1080	13.2257	13.1243	61,207	808,806,732.70		
	Jun 2017 ZAUS	Future	240,979	13.4135	13.3384	13.4496	13.3623	13,605	181,660,073.50		
	Sep 2017 ZAUS	Future	17,696	13.6311	13.5536	13.6371	13.6371	200	2,727,420.00		
	Dec 2017 ZAUS	Future	16,113	13.8471	13.7675	13.8415	13.8415	240	3,320,760.00		
	Mar 2018 ZAUS	Future	70	14.0594	13.9798	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.2744	14.1938	0.0000	0.0000	0	0.00		
			710,624					75,252.00	996,514,986.20	129,655,717.00	1,470,466,833,257.20
Option											
	Mar 2017 ZAUS	12.20 Put	250	9.1494	9.6598	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	2,250	18.3899	24.0643	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.75 Put	13,791	52.8333	70.2006	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.92 Put	5,400	99.8868	125.0271	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.99 Put	2,000	125.4327	153.9350	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,792	129.3889	158.3749	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.03 Put	1,000	141.7201	172.1565	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.04 Put	1,000	145.9856	176.9047	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.10 Put	4,800	173.2016	207.0114	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.15 Put	2,000	197.9942	235.4565	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.20 Put	2,000	224.6735	265.7232	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Call	13,791	185.4330	155.7243	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	254.0330	297.7243	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	260.1180	304.3240	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	166.5478	139.3596	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	75.4075	61.9245	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	67.0571	54.9719	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	41.2847	32.6070	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	39.1899	30.8715	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	32.6112	25.4511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	31.7607	24.7533	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	850.3607	916.7533	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	942.9304	1010.6998	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	18.0740	13.6699	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	14.1355	10.5448	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1132.7355	1202.5448	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	10.7343	7.8835	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1229.3343	1299.8835	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	9.6102	7.2187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1268.2102	1339.2187	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	8.1375	6.3368	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	7.9659	6.2019	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	6.3353	4.9150	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	3.7981	2.9228	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	3.5901	2.7601	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	3.2724	2.5121	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	3.0421	2.3324	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	2.5457	1.9460	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2050.6381	2123.5519	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2180.2483	2253.2503	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	1.3670	1.0333	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	1.3261	1.0018	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2519.5910	2592.7443	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2559.5374	2632.7535	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.8637	0.7684	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.8265	0.8226	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.8620	0.8898	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.9188	0.9869	0.0000	0.0000	0	0.00

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Mar 2017	ZAUS	16.75 Put	1,800	3569.5797	3643.0850	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	1.0499	1.1942	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.7871	0.7139	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0676	0.0618	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0660	0.0604	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	0.0177	0.0163	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0071	0.0065	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	0.0000	0.0000	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.71 Put	17,600	204.4789	221.8269	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	314.9616	340.5213	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	488.2880	452.4358	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	695.7960	739.5497	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	791.1540	838.0010	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	819.2944	866.9877	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	326.8141	302.0334	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	913.3141	963.6334	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	995.8588	1048.1221	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1011.1515	1063.7344	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1049.7190	1103.0889	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1088.7575	1142.8897	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	265.9002	245.3749	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1168.1760	1223.7575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	220.4628	203.1965	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1639.0900	1700.8518	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	148.8505	0.0000	0.0000	0.0000	3,600	0.00
Jun 2017	ZAUS	15.15 Call	1,000	132.0887	121.1880	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	108.5361	99.5717	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	100.4448	92.1546	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2186.9448	2253.7546	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	81.1475	74.4888	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2447.6475	2516.0888	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	77.0004	70.6970	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	76.4280	70.1734	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	68.9020	63.2941	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	64.0447	59.1268	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	59.8588	55.2913	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	57.5071	53.1372	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	42.5555	39.4404	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	13.3693	12.0777	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	7.8448	7.0529	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	2.4109	2.1466	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	384.2520	411.8352	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	13.40 Put	500	578.4228	614.0229	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.50 Call	5,480	764.4269	724.4682	0.0000	0.0000	1,800	0.00		
Sep 2017	ZAUS	13.76 Put	960	787.4809	830.2775	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.22 Put	110	1096.0347	1146.5729	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.32 Put	110	1168.2895	1220.6356	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	14.47 Put	150	1280.2419	1334.8384	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.00 Call	3,680	192.5068	182.3746	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.40 Call	960	156.5695	151.0237	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	16.80 Call	110	134.0676	130.1175	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.00 Call	650	124.6767	121.3848	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	17.03 Call	110	123.3598	120.1610	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	18.00 Call	3,099	82.8733	77.1188	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,403	130.9356	142.0452	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	179.9362	0.0000	0.0000	0.0000	18,000	0.00		
Dec 2017	ZAUS	12.50 Put	2,600	262.7833	280.3328	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	2,580	433.4836	458.6160	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.12 Put	40,000	482.3917	511.8824	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.23 Put	20,403	532.6946	565.1726	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	591.8079	626.3824	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.00 Put	33,000	963.6200	1008.5345	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.09 Put	16,000	1021.1949	1067.4738	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.15 Put	16,000	1060.3578	1107.5212	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.18 Put	16,000	1080.1636	1127.7656	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.50 Put	2,055	1300.3279	1352.5523	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	14.53 Put	22,000	1321.7624	1374.4969	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.00 Call	2,580	522.0284	500.7709	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	15.12 Call	40,000	496.4504	476.4423	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.00 Call	2,600	342.3570	328.1272	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.24 Call	20,403	310.5320	297.7627	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.55 Call	52,000	274.6625	264.5183	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	16.82 Call	22,000	251.6065	243.5674	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.13 Call	34,000	229.7016	222.7832	0.0000	0.0000	18,000	0.00		
Dec 2017	ZAUS	17.17 Call	16,000	227.1149	220.3268	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.20 Call	16,000	225.2049	218.5152	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	17.24 Call	33,000	222.7058	216.1419	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	18.06 Call	2,055	177.8076	168.6351	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	815.7628	851.1830	0.0000	0.0000	0	0.00		
			<u>1,554,511</u>					<u>41,400.00</u>	<u>0.00</u>	<u>31,963,487.00</u>	<u>0.00</u>
Total			2,265,135					116,652.00	996,514,986.20	161,619,204.00	1,470,466,833,257.20

<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		2,941,328					148,900.00	1,024,761,870.20	215,334,256	2,028,792,129,445.80
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