



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-March-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
	May 2017	DACR	Future	362	1.8646	1.8200	0.0000	0.0000	0	0.00	
				362					0.00	0.00	1,232.00
			Total	362					0.00	0.00	25,218,579.00
Future											
	Mar 2017	DAEU	Future	9	13.8724	13.4826	0.0000	0.0000	1	13,908.20	
	Apr 2017	DAEU	Future	45	13.9128	13.5217	0.0000	0.0000	1	13,953.20	
	Apr 2017	DAEU	Future	5	13.9341	13.5423	0.0000	0.0000	0	0.00	
				59					2.00	27,861.40	114,465.00
			Total	59					2.00	27,861.40	1,468,771,954.30
Future											
	Mar 2017	DAGB	Future	270	16.0257	15.5780	0.0000	0.0000	2	32,153.20	
	Apr 2017	DAGB	Future	61	16.0680	15.6187	0.0000	0.0000	0	0.00	
	Apr 2017	DAGB	Future	204	16.1048	15.6542	0.0000	0.0000	0	0.00	
	Apr 2017	DAGB	Future	97	16.1145	15.6633	0.0000	0.0000	0	0.00	
				632					2.00	32,153.20	52,061.00
			Total	632					2.00	32,153.20	853,019,559.40
Future											
	Mar 2017	DAUS	Future	6,109	12.7443	12.4808	0.0000	0.0000	542	7,231,824.70	
	Apr 2017	DAUS	Future	10	12.7683	12.5039	0.0000	0.0000	0	0.00	
	Apr 2017	DAUS	Future	722	12.7726	12.5081	0.0000	0.0000	0	0.00	
	Apr 2017	DAUS	Future	1,450	12.7835	12.5185	0.0000	0.0000	0	0.00	
	Apr 2017	DAUS	Future	70	12.7900	12.5248	0.0000	0.0000	0	0.00	
	Apr 2017	DAUS	Future	2,057	12.8052	12.5394	0.0000	0.0000	0	0.00	
	May 2017	DAUS	Future	70	12.8336	12.5666	0.0000	0.0000	0	0.00	
	May 2017	DAUS	Future	40	12.8772	12.6085	0.0000	0.0000	0	0.00	
	Jul 2017	DAUS	Future	70	12.9864	12.7143	0.0000	0.0000	0	0.00	
	Jul 2017	DAUS	Future	2,274	13.0084	12.7351	0.0000	0.0000	0	0.00	

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Aug 2017	DAUS	Future	70	13.0325	12.7580	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	Future	415	13.1357	12.8559	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	13.1921	12.9089	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	Future	70	13.2375	12.9516	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.4363	13.1375	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.6260	13.3142	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.8332	13.5072	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.0361	13.6962	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.2390	13.8851	0.0000	0.0000	0	0.00		
			<u>14,111</u>					<u>542.00</u>	<u>7,231,824.70</u>	<u>4,925,426.00</u>	<u>56,157,440,408.90</u>

Option

Mar 2017	DAUS	13.50 Put	60	758.6351	1023.7095	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	0.0294	0.1209	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.80 Call	10,000	100.8983	0.0000	0.0000	0.0000	10,000	0.00
Apr 2017	DAUS	12.80 Put	10,000	149.9983	0.0000	0.0000	0.0000	10,000	0.00
Apr 2017	DAUS	13.08 Put	15,400	360.9083	601.2236	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.23 Call	15,400	16.4237	4.7348	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.65 Call	30,000	238.5859	0.0000	0.0000	0.0000	30,000	0.00
Apr 2017	DAUS	13.00 Call	30,000	92.9565	0.0000	0.0000	0.0000	30,000	0.00
Apr 2017	DAUS	13.10 Call	50,000	69.8713	0.0000	0.0000	0.0000	50,000	0.00
Apr 2017	DAUS	13.25 Call	1,850	44.9905	9.7051	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	1,000	22.2485	4.9914	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.75 Call	2,100	12.1858	2.8242	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.00 Call	1,000	7.0431	1.4034	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	17.6473	4.0839	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	13.2615	3.2425	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1188.5938	1446.1153	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	0.0389	0.0142	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	20,000	104.7611	28.0009	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Call	20,000	28.1676	6.4504	0.0000	0.0000	0	0.00
Apr 2017	DAUS	12.86 Put	30,000	245.4956	410.3069	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	750.8314	982.6104	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	1026.2788	1273.1882	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1313.9777	1570.0417	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	1.1591	0.5202	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	0.5604	0.5967	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	0.5751	0.3009	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.00 Call	2,000	155.0396	0.0000	0.0000	0.0000	2,000	0.00
May 2017	DAUS	12.72 Put	30,000	188.2748	325.6032	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	53.2834	21.2639	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	759.5246	975.6742	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	3.4309	3.1773	0.0000	0.0000	0	0.00

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Jun 2017	DAUS	13.50 Put	60	770.5267	974.4988	0.0000	0.0000	0	0.00		
Jun 2017	DAUS	16.24 Call	60	8.4609	5.8442	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.95 Put	1,000	1137.2573	1361.0129	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	17.98 Call	1,000	0.7567	0.4722	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.20 Put	2,000	570.0446	741.9446	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	14.30 Call	2,000	131.0108	89.6924	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	13.50 Put	60	780.7652	974.7123	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	16.53 Call	60	11.0027	7.0232	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	13.50 Put	60	789.2664	974.2785	0.0000	0.0000	0	0.00		
Aug 2017	DAUS	16.84 Call	60	29.6076	16.7757	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	13.50 Put	60	795.4550	974.1090	0.0000	0.0000	0	0.00		
Sep 2017	DAUS	17.13 Call	60	40.6922	26.6296	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	13.50 Put	60	805.6919	979.3703	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	17.45 Call	60	49.9992	33.1698	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	13.50 Put	60	813.9454	983.6068	0.0000	0.0000	0	0.00		
Nov 2017	DAUS	17.74 Call	60	60.2383	41.0305	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	819.8879	986.7037	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	64.2501	44.2781	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	1906.3463	2129.8356	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	358.7611	295.5595	0.0000	0.0000	0	0.00		
			<u>289,719</u>					<i>132,000.00</i>	<i>0.00</i>	<i>11,354,570.00</i>	<i>0.00</i>
Total			303,830					132,542.00	7,231,824.70	16,279,996.00	56,157,440,408.90
Future											
Jun 2017	EUUS	Future	33,325	1.0926	1.0844	1.0935	1.0934	75	819,775.00		
			<u>33,325</u>					<i>75.00</i>	<i>819,775.00</i>	<i>508,351.00</i>	<i>5,659,845,130.00</i>
Total			33,325					75.00	819,775.00	508,351.00	5,659,845,130.00
Future											
Jun 2017	GBUS	Future	4,098	1.2599	1.2507	1.2607	1.2607	50	630,350.00		
			<u>4,098</u>					<i>50.00</i>	<i>630,350.00</i>	<i>22,352.00</i>	<i>280,836,604.00</i>
Total			4,098					50.00	630,350.00	22,352.00	280,836,604.00
Future											
Jun 2017	ZAAD	Future	23,786	9.8230	9.6320	9.7922	9.5200	375	3,661,946.50		
Sep 2017	ZAAD	Future	1,725	9.9595	9.7620	0.0000	0.0000	0	0.00		
Dec 2017	ZAAD	Future	53	10.0963	9.8907	0.0000	0.0000	0	0.00		
			<u>25,564</u>					<i>375.00</i>	<i>3,661,946.50</i>	<i>3,172,125.00</i>	<i>26,805,041,390.00</i>
Total			25,564					375.00	3,661,946.50	3,204,502.00	26,805,041,390.00

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Jun 2017	ZACA	Future	20	9.6620	9.4628	0.0000	0.0000	0	0.00		
Sep 2017	ZACA	Future	10	9.8238	9.6177	9.7700	9.7700	10	97,700.00		
			30					10.00	97,700.00	74,352.00	700,839,842.40
		Total	30					10.00	97,700.00	74,352.00	700,839,842.40
Future											
Jun 2017	ZACR	Future	10	1.8731	1.8275	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,794.00	2,503,480,006.00
		Total	10					0.00	0.00	109,794.00	2,503,480,006.00
Future											
Jun 2017	ZAEU	Future	114,032	14.1131	13.7150	14.1808	13.6387	12,170	170,617,322.00		
Sep 2017	ZAEU	Future	7,493	14.3959	13.9855	14.2140	13.9123	43	603,349.50		
Dec 2017	ZAEU	Future	1,495	14.6836	14.2582	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	Future	654	14.9810	14.5384	0.0000	0.0000	0	0.00		
			123,674					12,213.00	171,220,671.50	10,379,109.00	143,846,134,200.60
Option											
Dec 2017	ZAEU	14.00 Put	18,000	388.2497	554.4525	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	287.5722	206.7814	0.0000	0.0000	0	0.00		
			36,000					0.00	0.00	4,848,181.00	0.00
		Total	159,674					12,213.00	171,220,671.50	15,227,290.00	143,846,134,200.60
Future											
Jun 2017	ZAFR	Future	1,356	13.2006	12.8130	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	575,453.00	6,044,747,843.90
		Total	1,356					0.00	0.00	575,453.00	6,044,747,843.90
Future											
Jun 2017	ZAGB	Future	61,125	16.2745	15.8183	16.4450	15.7200	7,341	118,944,539.00		
Sep 2017	ZAGB	Future	1,776	16.5652	16.0949	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	818	16.8591	16.3725	0.0000	0.0000	5,698	95,662,582.40		
			63,719					13,039.00	214,607,121.40	7,465,667.00	123,065,045,748.60
		Total	63,719					13,039.00	214,607,121.40	9,222,480.00	123,065,045,748.60
Future											
Jun 2017	ZAJY	Future	3,804	0.1174	0.1142	0.0000	0.0000	0	0.00		
			3,804					0.00	0.00	912,172.00	10,138,818,973.30
		Total	3,804					0.00	0.00	912,172.00	10,138,818,973.30
Future											
Sep 2017	ZAKS	Future	1,382	0.1237	0.1208	0.0000	0.0000	0	0.00		

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			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											
	Jun 2017 ZATR	Future	19,800	3.4884	3.4135	0.0000	0.0000	0	0.00		
			19,800					0.00	0.00	105,343.00	373,665,016.50
		Total	19,800					0.00	0.00	105,343.00	373,665,016.50
Future											
	Jun 2017 ZAUM	Future	580	12.9171	12.6478	12.5045	12.5045	391	501,116,950.00		
	Sep 2017 ZAUM	Future	7	13.1160	12.8372	0.0000	0.0000	0	0.00		
	Dec 2017 ZAUM	Future	4	13.3133	13.0228	0.0000	0.0000	0	0.00		
			591					391.00	501,116,950.00	136,865.00	155,598,664,110.00
		Total	591					391.00	501,116,950.00	141,388.00	155,598,664,110.00
Future											
	Jun 2017 ZAUS	Future	584,841	12.9171	12.6478	13.0000	12.4830	214,449	2,740,168,471.90		
	Sep 2017 ZAUS	Future	26,112	13.1160	12.8372	13.1900	12.9100	308	4,018,318.60		
	Dec 2017 ZAUS	Future	47,003	13.3133	13.0228	13.3273	12.8685	60,992	799,369,541.70		
	Mar 2018 ZAUS	Future	70	13.5096	13.2058	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	2,415	13.7097	13.3923	0.0000	0.0000	0	0.00		
			660,441					275,749.00	3,543,556,332.20	132,468,606.00	1,507,373,833,617.10
Option											
	Jun 2017 ZAUS	12.00 Put	150	47.9335	90.7341	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.10 Put	2,000	64.4329	0.0000	0.0000	0.0000	2,000	0.00		
	Jun 2017 ZAUS	12.25 Put	4,500	96.3320	165.4862	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.40 Put	1,000	138.1785	224.8825	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.65 Call	3,000	498.2213	346.1447	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.71 Put	17,600	257.8405	384.0545	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.76 Call	50	438.5036	0.0000	0.0000	0.0000	50	0.00		
	Jun 2017 ZAUS	12.76 Put	50	281.4036	0.0000	0.0000	0.0000	50	0.00		
	Jun 2017 ZAUS	12.80 Call	1,000	418.1925	288.3863	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.80 Put	4,000	301.0925	440.5863	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	12.90 Put	2,000	353.5264	507.3038	0.0000	0.0000	2,000	0.00		
	Jun 2017 ZAUS	12.92 Call	33,000	362.1715	0.0000	0.0000	0.0000	33,000	0.00		
	Jun 2017 ZAUS	13.00 Call	2,378	330.0880	225.5826	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	13.00 Put	4,255	412.9880	577.7826	0.0000	0.0000	65,265	0.00		
	Jun 2017 ZAUS	13.13 Put	500	496.4836	674.4540	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	13.34 Call	4,000	221.5843	148.5110	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	13.39 Call	4,000	208.9414	139.5119	0.0000	0.0000	0	0.00		
	Jun 2017 ZAUS	13.45 Call	3,000	194.7314	129.4528	0.0000	0.0000	0	0.00		

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Jun 2017	ZAUS	13.50 Call	4,500	183.6500	121.6477	0.0000	0.0000	500	0.00
Jun 2017	ZAUS	13.69 Put	250	919.6345	1138.4193	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.70 Call	500	145.0121	95.0494	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.80 Call	1,500	128.8990	84.1451	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	1037.3416	1263.3441	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	1071.6525	1299.5233	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	102.1054	64.9239	0.0000	0.0000	4,500	0.00
Jun 2017	ZAUS	14.00 Put	3,800	1185.0054	1417.1239	0.0000	0.0000	65,200	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1282.8849	1517.9114	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1300.8549	1536.3812	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1345.9959	1582.7341	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1391.1472	1629.3296	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	75.3673	45.1987	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1481.9589	1723.1930	0.0000	0.0000	1,000	0.00
Jun 2017	ZAUS	14.50 Call	42,178	55.8964	32.3424	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	2007.5470	2261.0399	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	25.3746	13.2049	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	18.9401	10.1667	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2599.7848	2861.4637	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	11.5344	7.2338	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2874.4344	3139.4338	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	10.4875	6.8203	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	10.3459	6.7639	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	8.5552	6.0356	0.0000	0.0000	2,000	0.00
Jun 2017	ZAUS	16.10 Call	1,400	7.4717	5.5793	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	4,255	6.5277	5.1695	0.0000	0.0000	65,265	0.00
Jun 2017	ZAUS	16.26 Call	2,850	6.0205	4.9435	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	3.2142	2.7077	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	0.2322	0.2141	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	0.0855	0.0823	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	0.0092	0.0099	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.00 Put	7,602	110.7108	161.7434	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	12.80 Put	3,000	379.6789	500.8211	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Call	7,202	597.5967	459.2823	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	481.5967	622.0823	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.14 Put	90	560.8523	714.3426	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	725.3816	898.8203	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	409.3673	311.0206	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	980.9255	1177.8127	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.20 Call	90	244.8658	183.6319	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.22 Put	110	1345.4105	1563.5516	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1428.9522	1649.8510	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>
Sep 2017	ZAUS	14.47 Put	150	1555.6870	1781.3521	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.50 Call	7,202	197.1500	145.1256	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	15.00 Call	600	135.6992	99.1433	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	68.3548	50.1272	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	54.0119	39.4403	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	43.3544	30.1925	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	39.0705	24.7702	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	38.4787	24.0397	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	15.3707	8.8486	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	11.75 Put	500	113.2833	0.0000	0.0000	0.0000	1,000	0.00
Dec 2017	ZAUS	12.00 Put	20,803	161.3543	220.1569	0.0000	0.0000	400	0.00
Dec 2017	ZAUS	12.21 Put	18,000	215.5219	286.5413	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	308.2308	401.9111	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	529.2380	661.8553	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	593.0449	734.5777	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	654.6666	804.1580	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	725.3442	883.0748	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	500	631.8934	0.0000	0.0000	0.0000	500	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1162.4742	1359.4687	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1229.5210	1430.9205	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1274.9208	1479.1524	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1297.8223	1503.4384	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1549.9214	1765.7775	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1574.2283	1790.7762	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	3,580	276.0649	216.6525	0.0000	0.0000	2,000	0.00
Dec 2017	ZAUS	15.12 Call	40,000	258.3844	202.5745	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	2,600	162.7465	131.1823	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.24 Call	20,403	147.2391	119.0182	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	0	130.2517	105.7042	0.0000	0.0000	52,000	0.00
Dec 2017	ZAUS	16.82 Call	22,000	117.7780	95.9319	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	105.6427	79.5232	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	104.2251	77.3254	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	103.1829	75.7140	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	101.8194	73.6136	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	59.7948	40.8242	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	557.6905	689.0719	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	350.3726	285.0212	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	940.9972	1104.4829	0.0000	0.0000	0	0.00
			<u>860,733</u>					<u>296,730.00</u>	<u>0.00</u>
									<u>32,430,108.00</u>
			<u>Total</u>	<u>1,521,174</u>				<u>572,479.00</u>	<u>3,543,556,332.20</u>
									<u>164,898,714.00</u>
									<u>1,507,373,833,617.10</u>

<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		2,139,410					731,178.00	4,443,002,685.90	220,083,091	2,080,662,260,703.00
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