



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-February-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
May 2017	DACR	Future	362	1.8951	1.9018	0.0000	0.0000	0	0.00		
			362					0.00	0.00	1,232.00	25,218,579.00
		<b>Total</b>	<b>362</b>					<b>0.00</b>	<b>0.00</b>	<b>1,232.00</b>	<b>25,218,579.00</b>
<b>Future</b>											
Feb 2017	DAEU	Future	35	13.7004	13.7072	0.0000	0.0000	2	27,441.80		
Mar 2017	DAEU	Future	9	13.7880	13.7951	0.0000	0.0000	0	0.00		
Apr 2017	DAEU	Future	45	13.8284	13.8368	0.0000	0.0000	0	0.00		
			89					2.00	27,441.80	114,384.00	1,467,651,415.90
		<b>Total</b>	<b>89</b>					<b>2.00</b>	<b>27,441.80</b>	<b>403,984.00</b>	<b>1,467,651,415.90</b>
<b>Future</b>											
Feb 2017	DAGB	Future	48	16.0505	16.2201	0.0000	0.0000	0	0.00		
Mar 2017	DAGB	Future	270	16.1434	16.3142	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	61	16.1862	16.3586	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	204	16.2248	16.3996	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	97	16.2345	16.4099	0.0000	0.0000	18	292,374.00		
			680					18.00	292,374.00	51,935.00	851,009,027.40
		<b>Total</b>	<b>680</b>					<b>18.00</b>	<b>292,374.00</b>	<b>243,048.00</b>	<b>851,009,027.40</b>
<b>Future</b>											
Feb 2017	DAUS	Future	0	12.9185	12.9676	0.0000	0.0000	10,570	136,873,767.50		
Feb 2017	DAUS	Future	1,153	12.9208	12.9676	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	3,916	12.9525	13.0018	0.0000	0.0000	0	0.00		
Mar 2017	DAUS	Future	4,350	12.9864	13.0358	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	40	13.0116	13.0614	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	697	13.0163	13.0660	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	1,450	13.0278	13.0776	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.0348	13.0846	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	2,200	13.0509	13.1009	0.0000	0.0000	22	287,210.00		

<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 2017	DAUS	Future	70	13.0809	13.1310	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	70	13.2455	13.2965	0.0000	0.0000	0	0.00
Jul 2017	DAUS	Future	890	13.2688	13.3199	0.0000	0.0000	0	0.00
Aug 2017	DAUS	Future	70	13.2944	13.3456	0.0000	0.0000	0	0.00
Sep 2017	DAUS	Future	465	13.4031	13.4549	0.0000	0.0000	465	6,248,902.50
Oct 2017	DAUS	Future	334	13.4629	13.5151	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	70	13.5112	13.5637	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	13.7220	13.7752	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	13.9221	13.9762	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.1385	14.1936	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.3503	14.4063	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.5622	14.6191	0.0000	0.0000	0	0.00
			<u>16,195</u>					<u>11,057.00</u>	<u>143,409,880.00</u>
									<u>4,826,549.00</u>
									<u>54,866,464,681.60</u>

Option

Feb 2017	DAUS	13.43 Call	30,000	0.6729	6.6816	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.92 Call	20,000	13.1805	19.2267	0.0000	0.0000	0	0.00
Mar 2017	DAUS	12.75 Put	15,000	99.9164	92.2706	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.05 Put	25,000	246.7268	230.5436	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.75 Call	15,000	23.4399	32.8337	0.0000	0.0000	0	0.00
Mar 2017	DAUS	13.50 Put	60	608.7399	578.5140	0.0000	0.0000	0	0.00
Mar 2017	DAUS	15.44 Call	60	1.4573	2.0311	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.66 Call	1,269	110.0085	128.1083	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.78 Call	2,000	90.8612	106.7736	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	1005.3831	968.5775	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	1.7112	2.1868	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.50 Put	60	640.7039	613.8089	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.80 Put	1,000	879.8169	847.2915	0.0000	0.0000	0	0.00
Apr 2017	DAUS	14.10 Put	1,000	1138.6570	1101.5606	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.06 Call	1,000	21.3807	26.2732	0.0000	0.0000	0	0.00
Apr 2017	DAUS	15.69 Call	60	8.9066	11.4486	0.0000	0.0000	0	0.00
Apr 2017	DAUS	16.67 Call	1,000	2.4298	3.0284	0.0000	0.0000	0	0.00
May 2017	DAUS	13.65 Call	1,500	180.8593	202.4025	0.0000	0.0000	0	0.00
May 2017	DAUS	13.50 Put	60	679.7977	655.2649	0.0000	0.0000	0	0.00
May 2017	DAUS	15.97 Call	60	24.1726	32.4538	0.0000	0.0000	0	0.00
Jun 2017	DAUS	13.50 Put	60	705.1512	679.7101	0.0000	0.0000	0	0.00
Jun 2017	DAUS	16.24 Call	60	48.6568	53.6664	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.95 Put	1,000	1036.6000	1004.6736	0.0000	0.0000	0	0.00
Jul 2017	DAUS	17.98 Call	1,000	18.9879	22.4893	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.20 Put	2,000	537.0656	516.8266	0.0000	0.0000	0	0.00
Jul 2017	DAUS	14.30 Call	2,000	269.4577	284.6731	0.0000	0.0000	0	0.00
Jul 2017	DAUS	13.50 Put	60	723.1100	697.2396	0.0000	0.0000	0	0.00
Jul 2017	DAUS	16.53 Call	60	67.9186	72.0776	0.0000	0.0000	0	0.00

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Aug 2017	DAUS	13.50 Put	60	738.7609	712.4768	0.0000	0.0000	0	0.00	
Aug 2017	DAUS	16.84 Call	60	89.6463	91.9173	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	13.50 Put	60	752.2765	725.9814	0.0000	0.0000	0	0.00	
Sep 2017	DAUS	17.13 Call	60	108.1759	110.8958	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	13.50 Put	60	764.5392	738.2301	0.0000	0.0000	0	0.00	
Oct 2017	DAUS	17.45 Call	60	127.4674	130.2315	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	13.50 Put	60	774.8867	748.5528	0.0000	0.0000	0	0.00	
Nov 2017	DAUS	17.74 Call	60	142.2499	148.8872	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	13.50 Put	60	782.1047	755.8459	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	18.02 Call	60	148.1557	151.2634	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.00 Put	1,000	1818.9033	1781.9408	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	15.81 Call	2,000	536.5010	548.9047	0.0000	0.0000	0	0.00	
			<u>125,969</u>					<i>0.00</i>	<i>0.00</i>	<i>10,935,420.00</i>
		<b>Total</b>	<b>142,164</b>					<b>11,057.00</b>	<b>143,409,880.00</b>	15,761,969.00
										54,866,464,681.60
<b>Future</b>										
Mar 2017	EUUS	Future	1,423	1.0607	1.0575	0.0000	0.0000	0	0.00	
Jun 2017	EUUS	Future	12,701	1.0659	1.0624	0.0000	0.0000	0	0.00	
			<u>14,124</u>					<i>0.00</i>	<i>0.00</i>	<i>409,892.00</i>
		<b>Total</b>	<b>14,124</b>					<b>0.00</b>	<b>0.00</b>	409,892.00
										4,605,417,825.00
<b>Future</b>										
Mar 2017	GBUS	Future	1,350	1.2424	1.2511	0.0000	0.0000	0	0.00	
Jun 2017	GBUS	Future	4,048	1.2456	1.2541	0.0000	0.0000	0	0.00	
			<u>5,398</u>					<i>0.00</i>	<i>0.00</i>	<i>20,751.00</i>
		<b>Total</b>	<b>5,398</b>					<b>0.00</b>	<b>0.00</b>	20,751.00
										260,959,125.00
<b>Future</b>										
Mar 2017	ZAAD	Future	26,895	9.9407	9.9640	9.9731	9.9731	10	99,731.00	
Jun 2017	ZAAD	Future	7,655	10.0925	10.1163	0.0000	0.0000	0	0.00	
Sep 2017	ZAAD	Future	225	10.2381	10.2621	0.0000	0.0000	0	0.00	
Dec 2017	ZAAD	Future	313	10.3834	10.4078	0.0000	0.0000	0	0.00	
			<u>35,088</u>					<i>10.00</i>	<i>99,731.00</i>	<i>3,099,775.00</i>
		<b>Total</b>	<b>35,088</b>					<b>10.00</b>	<b>99,731.00</b>	3,132,152.00
										26,079,771,831.50
<b>Future</b>										
Jun 2017	ZACA	Future	20	10.0639	10.1057	0.0000	0.0000	0	0.00	
			<u>20</u>					<i>0.00</i>	<i>0.00</i>	<i>74,342.00</i>
		<b>Total</b>	<b>20</b>					<b>0.00</b>	<b>0.00</b>	74,342.00
										700,742,142.40

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Mar 2017	ZACR	Future	10	1.8863	1.8936	0.0000	0.0000	0	0.00		
			10					0.00	0.00	109,774.00	2,503,098,356.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	109,774.00	2,503,098,356.00
<b>Future</b>											
Mar 2017	ZAEU	Future	74,422	13.7321	13.7420	13.7572	13.7181	683	9,397,171.90		
Jun 2017	ZAEU	Future	79,779	14.0385	14.0470	14.0548	14.0524	865	12,165,165.00		
Sep 2017	ZAEU	Future	1,952	14.3333	14.3429	14.3500	14.3300	250	3,585,135.00		
Dec 2017	ZAEU	Future	183	14.6358	14.6440	0.0000	0.0000	0	0.00		
			156,336					1,798.00	25,147,471.90	10,050,802.00	139,207,564,050.10
<b>Option</b>											
Mar 2017	ZAEU	13.69 Put	1,000	141.0821	152.4338	0.0000	0.0000	0	0.00		
Mar 2017	ZAEU	16.00 Call	680	0.3385	0.7439	0.0000	0.0000	0	0.00		
			1,680					0.00	0.00	4,794,181.00	0.00
		<b>Total</b>	<b>158,016</b>					<b>1,798.00</b>	<b>25,147,471.90</b>	14,844,983.00	139,207,564,050.10
<b>Future</b>											
Mar 2017	ZAFR	Future	1,356	12.8731	12.9152	0.0000	0.0000	0	0.00		
			1,356					0.00	0.00	571,373.00	5,990,346,621.50
		<b>Total</b>	<b>1,356</b>					<b>0.00</b>	<b>0.00</b>	571,373.00	5,990,346,621.50
<b>Future</b>											
Mar 2017	ZAGB	Future	52,942	16.0842	16.2576	16.1500	16.0840	61	982,630.60		
Jun 2017	ZAGB	Future	25,075	16.4060	16.5814	16.4572	16.3766	68	1,116,608.60		
Sep 2017	ZAGB	Future	462	16.7127	16.8915	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	5,788	17.0243	17.2061	0.0000	0.0000	0	0.00		
			84,267					129.00	2,099,239.20	7,265,677.00	119,829,068,793.60
<b>Option</b>											
Mar 2017	ZAGB	19.00 Call	600	1.4467	2.9496	0.0000	0.0000	0	0.00		
Mar 2017	ZAGB	21.00 Call	1,200	1.0796	2.2297	0.0000	0.0000	0	0.00		
			1,800					0.00	0.00	1,756,813.00	0.00
		<b>Total</b>	<b>86,067</b>					<b>129.00</b>	<b>2,099,239.20</b>	9,022,490.00	119,829,068,793.60
<b>Future</b>											
Mar 2017	ZAHK	Future	15,930	1.6683	1.6745	0.0000	0.0000	0	0.00		
			15,930					0.00	0.00	117,700.00	2,137,045,606.00
		<b>Total</b>	<b>15,930</b>					<b>0.00</b>	<b>0.00</b>	117,700.00	2,137,045,606.00
<b>Future</b>											
Mar 2017	ZAJY	Future	60	0.1154	0.1156	0.0000	0.0000	0	0.00		
Jun 2017	ZAJY	Future	3,761	0.1180	0.1181	0.0000	0.0000	0	0.00		

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			3,821					0.00	0.00	912,019.00	10,137,051,321.40
		<b>Total</b>	<b>3,821</b>					<b>0.00</b>	<b>0.00</b>	912,019.00	10,137,051,321.40
<b>Future</b>											
	Sep 2017 ZAKS	Future	1,382	0.1244	0.1249	0.0000	0.0000	0	0.00		
			1,382					0.00	0.00	27,127.00	372,831,350.00
		<b>Total</b>	<b>1,382</b>					<b>0.00</b>	<b>0.00</b>	27,127.00	372,831,350.00
<b>Future</b>											
	Mar 2017 ZATR	Future	21,300	3.5877	3.6062	0.0000	0.0000	500	1,795,500.00		
			21,300					500.00	1,795,500.00	64,243.00	228,877,456.50
		<b>Total</b>	<b>21,300</b>					<b>500.00</b>	<b>1,795,500.00</b>	64,243.00	228,877,456.50
<b>Future</b>											
	Mar 2017 ZAUM	Future	466	12.9457	12.9950	13.0066	12.9422	32	41,523,750.00		
	Jun 2017 ZAUM	Future	43	13.1710	13.2217	0.0000	0.0000	0	0.00		
	Sep 2017 ZAUM	Future	1	13.3824	13.4341	0.0000	0.0000	0	0.00		
			510					32.00	41,523,750.00	135,145.00	153,331,835,270.00
		<b>Total</b>	<b>510</b>					<b>32.00</b>	<b>41,523,750.00</b>	139,668.00	153,331,835,270.00
<b>Future</b>											
	Mar 2017 ZAUS	Future	435,431	12.9457	12.9950	13.0100	12.9122	33,256	432,113,944.00		
	Jun 2017 ZAUS	Future	252,399	13.1710	13.2217	13.2340	13.1464	1,492	19,711,190.50		
	Sep 2017 ZAUS	Future	18,593	13.3824	13.4341	13.4545	13.4470	20	268,977.50		
	Dec 2017 ZAUS	Future	16,048	13.5915	13.6444	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	Future	70	13.8000	13.8536	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUS	Future	70	14.0096	14.0641	0.0000	0.0000	0	0.00		
			722,611					34,768.00	452,094,112.00	130,029,427.00	1,475,318,652,738.60
<b>Option</b>											
	Mar 2017 ZAUS	12.20 Put	250	7.4745	7.3508	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.50 Put	2,250	28.8638	25.1526	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.65 Put	100	56.2977	51.4193	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.75 Put	13,791	83.5924	77.7145	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.92 Put	5,400	150.2320	141.6532	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	12.99 Put	2,000	187.7425	175.4851	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.00 Put	95,792	193.7017	180.6778	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.03 Put	1,000	212.1329	197.7139	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.04 Put	1,000	218.4565	203.5678	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.10 Put	4,800	258.2063	240.4638	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.15 Put	2,000	293.5502	273.4231	0.0000	0.0000	0	0.00		
	Mar 2017 ZAUS	13.20 Put	2,000	330.7298	308.2474	0.0000	0.0000	0	0.00		

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Mar 2017	ZAUS	13.25 Call	13,791	65.2719	89.7958	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.25 Put	100	369.5719	344.7958	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.26 Put	1,000	377.5245	352.2995	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.30 Call	44,200	55.6059	77.9222	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.65 Call	2,400	17.6993	27.6045	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.70 Call	1,603	15.3195	24.0495	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.90 Call	3,700	8.7720	13.9992	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.92 Call	2,000	8.3120	13.2763	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.99 Call	3,760	6.9035	11.0470	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Call	621	6.7254	10.7632	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.00 Put	11,320	1061.0254	1015.7632	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	1159.5042	1113.3252	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.21 Call	1,000	3.9683	6.3230	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	3.2085	5.0797	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	1357.5085	1310.0797	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Call	7,300	2.5586	4.0513	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	29,152	1456.8586	1409.0513	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Call	100	2.3433	3.7090	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.44 Put	100	1496.6433	1448.7090	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.50 Call	25,000	2.0598	3.2569	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.51 Call	3,760	2.0166	3.1879	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.62 Call	2,000	1.6075	2.5326	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.88 Call	1,000	0.9820	1.5263	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.91 Call	1,000	0.9312	1.4445	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.96 Call	3,000	0.8538	1.3197	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.00 Call	1,206	0.7976	1.2293	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.10 Call	7,300	0.6767	1.0348	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	2284.8529	2235.8360	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	2414.7575	2365.6833	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	0.3881	0.5728	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.50 Call	1,000	0.3780	0.5568	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2754.5943	2705.4553	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2794.5808	2745.4447	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	0.2621	0.4299	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.00 Call	11,320	0.2116	0.3891	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	29,152	0.1714	0.3558	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.50 Call	1,000	0.1356	0.3260	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3804.4133	3755.3080	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.00 Call	18,186	0.0683	0.2325	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	0.0268	0.1035	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	0.0007	0.0045	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	0.0007	0.0044	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	19.00 Call	6,370	0.0001	0.0008	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	0.0000	0.0003	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	264.3778	252.9131	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	12.80 Put	4,000	302.2254	289.3895	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.00 Put	69,520	396.8038	380.7904	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.39 Call	4,000	405.5397	432.8700	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.50 Call	3,000	368.9546	394.4825	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.69 Put	250	832.3437	804.2144	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	936.9430	906.7389	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	967.6509	936.8820	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Call	500	240.6656	258.9448	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.00 Put	69,000	1069.6656	1037.2448	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	1158.4262	1124.6973	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.13 Put	17,600	1174.7881	1140.8297	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	1215.9779	1181.4575	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	1257.5609	1222.4952	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.26 Call	3,156	193.6900	209.0074	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.33 Put	3,000	1341.8366	1305.7319	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	40,700	158.7682	172.1762	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1832.8375	1792.3572	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.00 Call	3,600	103.8159	113.2754	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.15 Call	1,000	91.6846	100.1984	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.40 Call	5,000	74.8244	81.9710	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Call	1,000	69.0839	75.7484	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	2398.0839	2354.0484	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	19,880	55.5114	61.0038	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2664.5114	2619.3038	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.85 Call	3,000	52.7627	57.8535	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	52.3921	57.4937	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	5,000	47.5238	52.8239	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	44.3891	49.8081	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.20 Call	69,520	41.5108	47.0296	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	39.8978	45.4687	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	29.6839	35.4996	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	7.5297	10.2989	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	4.2191	5.9701	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	1.1728	1.7903	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.00 Put	3,099	467.8903	448.4792	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.40 Put	500	686.6971	661.8310	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.50 Call	5,480	630.2859	655.6483	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	13.76 Put	960	917.3911	887.7457	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	14.22 Put	110	1250.1405	1215.1470	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.32 Put	110	1327.3878	1291.4044	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	14.47 Put	150	1445.9345	1408.5564	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.00 Call	3,680	151.7477	157.8737	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.40 Call	960	127.6842	131.8057	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	16.80 Call	110	110.2728	113.5202	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.00 Call	650	103.0197	105.9040	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	17.03 Call	110	102.0031	104.8376	0.0000	0.0000	0	0.00
Sep 2017	ZAUS	18.00 Call	3,099	59.9303	64.0888	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,403	168.8980	158.8691	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	226.6311	215.4535	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	2,600	315.1954	303.0375	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	2,580	512.8837	492.9112	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	572.0692	550.5181	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.23 Put	20,403	629.1975	606.2073	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	694.5589	670.0138	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	33,000	1097.6206	1065.6188	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.09 Put	16,000	1159.3103	1126.3813	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.15 Put	16,000	1201.1538	1167.6251	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.18 Put	16,000	1222.2829	1188.4589	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	1456.6812	1419.7591	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.53 Put	22,000	1479.4186	1442.2496	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	2,580	440.4887	453.3627	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	417.3511	429.4199	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	2,600	285.4660	292.7953	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.24 Call	20,403	258.7724	265.1253	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.55 Call	52,000	233.2764	236.7644	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.82 Call	22,000	215.0443	217.8678	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	34,000	196.9910	199.1605	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.17 Call	16,000	194.8586	196.9522	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.20 Call	16,000	193.2869	195.3261	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	191.2303	193.1935	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	140.8117	143.7893	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	3,867	549.9228	533.2340	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	527.8620	540.2769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	919.4881	896.5681	0.0000	0.0000	0	0.00
			<u>1,570,345</u>					<u>0.00</u>	<u>0.00</u>
									<u>31,999,621.00</u>
		<b>Total</b>	<b>2,292,956</b>					<b>34,768.00</b>	<b>452,094,112.00</b>
								<b>162,029,048.00</b>	<b>1,475,318,652,738.60</b>



<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		2,779,273					48,314.00	666,489,499.90	215,877,471	2,034,898,438,834.50
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